



Standards

Settlement And Reconciliation - November 2022 - Variants

Standards MX

Message Definition Report - Part 2

This document provides details of the messages for Settlement And Reconciliation - November 2022 - Variants.

February 2022

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1 Message Set Overview

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
head.001.001.02 BusinessApplicationHeaderV02	<p>The Business Layer deals with Business Messages. The behaviour of the Business Messages is fully described by the Business Transaction and the structure of the Business Messages is fully described by the Message Definitions and related Message Rules, Rules and Market Practices. All of which are registered in the ISO 20022 Repository.</p> <p>A single new Business Message (with its accompanying business application header) is created - by the sending MessagingEndpoint - for each business event; that is each interaction in a Business Transaction. A Business Message adheres to the following principles:</p> <p>" A Business Message (and its business application header) must not contain information about the Message Transport System or the mechanics or mechanism of message sending, transportation, or receipt.</p> <p>" A Business Message must be comprehensible outside of the context of the Transport Message. That is the Business Message must not require knowledge of the Transport Message to be understood.</p> <p>" A Business Message may contain headers, footers, and envelopes that are meaningful for the business. When present, they are treated as any other message content, which means that they are considered part of the Message Definition of the Business Message and as such will be part of the ISO 20022 Repository.</p> <p>" A Business Message refers to Business Actors by their Name. Each instance of a Business Actor has one Name. The Business Actor must not be referred to in the Transport Layer.</p> <p>Specific usage of this BusinessMessageHeader may be defined by the relevant SEG.</p>
semt.002.002.11 SecuritiesBalanceCustodyReport002V11	<p>An account servicer sends a SecuritiesBalanceCustodyReport to an account owner to provide, at a moment in time, the quantity and identification of the financial instruments that the account servicer holds for the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants, or - an agent (sub-custodian) acting on behalf of their global custodian customer, or

MessageDefinition	Definition
	<ul style="list-style-type: none"> - a custodian acting on behalf of an investment management institution or a broker/dealer, or - a transfer agent acting on behalf of a fund manager or an account owner's designated agent.
semt.003.002.11 SecuritiesBalanceAccountingReport002V11	An account servicer sends a SecuritiesBalanceAccountingReport to an account owner to provide, at a moment in time, valuations of the portfolio together with details of each financial instrument holding. The account servicer/owner relationship may be: <ul style="list-style-type: none"> - an accounting agent acting on behalf of an account owner, or - a transfer agent acting on behalf of a fund manager or an account owner's designated agent.
semt.013.002.06 IntraPositionMovementInstruction002V06	An account owner sends a IntraPositionMovementInstruction to an account servicer to instruct the movement of securities within its holding from one sub-balance to another, for example, blocking of securities. The account owner/servicer relationship may be: <ul style="list-style-type: none"> - a global custodian which has an account with its local agent (sub-custodian), or - an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or - a central securities depository participant which has an account with a central securities depository, or - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.
semt.014.002.07 IntraPositionMovementStatusAdvice002V07	An account servicer sends a IntraPositionMovementStatusAdvice to an account owner to advise the status of an intra-position movement instruction previously sent by the account owner. The account servicer/owner relationship may be: <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.

MessageDefinition	Definition
semt.015.002.09 IntraPositionMovementConfirmation002V09	<p>The IntraPositionMovementConfirmation is sent by an account servicer to an account owner to confirm the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of its participant - an agent (sub-custodian) acting on behalf of its global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
semt.016.002.09 IntraPositionMovementPostingReport002V09	<p>The IntraPositionMovementPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases in securities with a given status within a holding, that is, intra-position transfers, which occurred during a specified period, for all or selected securities in a specified safekeeping account which the account servicer holds for the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of its participant - an agent (sub-custodian) acting on behalf of its global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
semt.017.002.12 SecuritiesTransactionPostingReport002V12	<p>SecuritiesTransactionPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases of holdings which occurred during a specified period, for all or selected securities in the specified safekeeping account or sub-safekeeping account which the account servicer holds for the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of its participants - an agent (sub-custodian) acting on behalf of its global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
semt.018.002.13 SecuritiesTransactionPendingReport002V13	<p>SecuritiesTransactionPendingReport is sent by an account servicer to an account owner to provide, as at a specified time, the details of pending increases and decreases of holdings, for all or selected securities in a</p>

MessageDefinition	Definition
	<p>specified safekeeping account, for all or selected reasons why the transaction is pending.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of its participants - an agent (sub-custodian) acting on behalf of its global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>semt.019.002.10 SecuritiesSettlementTransactionAllegementReport002V10</p>	<p>An account servicer sends a SecuritiesSettlementTransactionAllegementReport to an account owner to provide, at a specified time, the status and details of pending settlement allegements, for all or selected securities in a specified safekeeping account.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>semt.020.002.07 SecuritiesMessageCancellationAdvice002V07</p>	<p>An account servicer sends a SecuritiesMessageCancellationAdvice to an account owner to inform of the cancellation of a securities message previously sent by an account servicer.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>semt.021.002.08 SecuritiesStatementQuery002V08</p>	<p>An account owner sends a SecuritiesStatementQuery to an account servicer to request any existing securities statement.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> - a global custodian which has an account with a local custodian, or - an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or

MessageDefinition	Definition
	<ul style="list-style-type: none"> - a central securities depository participant which has an account with a central securities depository, or - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or - a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.
semt.022.002.05 SecuritiesSettlementTransactionAuditTrailReport02V05	This message is sent by the Market Infrastructure to the CSD to advise of the history of all the statuses, modifications, replacement and cancellation of a specific transaction during its whole life cycle when the instructing party is a direct participant to the Settlement Infrastructure.
sese.020.002.07 SecuritiesTransactionCancellationRequest002V07	An account owner sends a SecuritiesTransactionCancellationRequest to an account servicer to request the cancellation of a securities transaction. The account owner/servicer relationship may be: <ul style="list-style-type: none"> - a global custodian which has an account with a local custodian, or - an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or - a central securities depository participant which has an account with a central securities depository, or - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or - a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.
sese.021.002.06 SecuritiesTransactionStatusQuery002V06	An account owner sends a SecuritiesTransactionStatusQuery to an account servicer to request a status on a securities transaction. The account owner/servicer relationship may be: <ul style="list-style-type: none"> - a global custodian which has an account with a local custodian, or - an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or - a central securities depository participant which has an account with a central securities depository, or

MessageDefinition	Definition
	<ul style="list-style-type: none"> - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or - a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.
<p>sese.022.002.06 SecuritiesStatusOrStatementQueryStatusAdvice002V06</p>	<p>An account servicer sends a SecuritiesStatusOrStatementQueryStatusAdvice to an account owner to advise the status of a status query or statement query previously sent by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.023.002.11 SecuritiesSettlementTransactionInstruction002V11</p>	<p>An account owner sends a SecuritiesSettlementTransactionInstruction to an account servicer to instruct the receipt or delivery of financial instruments with or without payment, physically or by book-entry.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> - a global custodian which has an account with a local custodian, or - an investment management institution which manages a fund account opened at a custodian, or - a broker which has an account with a custodian, or - a central securities depository participant which has an account with a central securities depository, or - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or - a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of transactions to a central securities depository or another settlement market infrastructure.
<p>sese.024.002.12 SecuritiesSettlementTransactionStatusAdvice002V12</p>	<p>An account servicer sends a SecuritiesSettlementTransactionStatusAdvice to an account owner to advise the status of a securities settlement transaction instruction previously sent by the account owner or the status of a settlement transaction existing in the books of the servicer for the account of the owner. The status may be a processing, pending processing, internal matching, matching and/or settlement status.</p>

MessageDefinition	Definition
	<p>The status advice may be sent as a response to the request of the account owner or not.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.025.002.11 SecuritiesSettlementTransactionConfirmation002V11</p>	<p>An account servicer sends a SecuritiesSettlementTransactionConfirmation to an account owner to confirm the partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.026.002.10 SecuritiesSettlementTransactionReversalAdvice002V10</p>	<p>An account servicer sends a SecuritiesSettlementTransactionReversalAdvice to an account owner to reverse the confirmation of a partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.027.002.07 SecuritiesTransactionCancellationRequestStatusAdvice002V07</p>	<p>An account servicer sends an SecuritiesTransactionCancellationRequestStatusAdvice to an account owner to advise the status of a securities transaction cancellation request previously sent by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants

MessageDefinition	Definition
	<ul style="list-style-type: none"> - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.028.002.10 SecuritiesSettlementTransactionAllegementNotification002V10</p>	<p>An account servicer sends a SecuritiesSettlementTransactionAllegementNotification to an account owner to advise the account owner that a counterparty has alleged an instruction against the account owner's account at the account servicer and that the account servicer could not find the corresponding instruction of the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.029.002.06 SecuritiesSettlementAllegementRemovalAdvice002V06</p>	<p>An account servicer sends a SecuritiesSettlementAllegementRemovalAdvice to an account owner to acknowledge that a previously sent allegation is no longer outstanding, because the alleged party sent its instruction.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.030.002.09 SecuritiesSettlementConditionsModificationRequest002V09</p>	<p>An account owner sends a SecuritiesSettlementConditionsModificationRequest to an account servicer to request the modification of a processing indicator or another non-matching information.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository participant which has an account with a central securities depository. <p>It could also be, if agreed in a service level agreement:</p> <ul style="list-style-type: none"> - a global custodian which has an account with its local agent (sub-custodian), or

MessageDefinition	Definition
	<ul style="list-style-type: none"> - an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.
<p>sese.031.002.09 SecuritiesSettlementConditionModificationStatusAdvice002V09</p>	<p>An account servicer sends a SecuritiesSettlementConditionsModificationStatusAdvice to an account owner to advise the status of a modification request previously instructed by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
<p>sese.032.002.11 SecuritiesSettlementTransactionGenerationNotification002V11</p>	<p>An account servicer sends a SecuritiesSettlementTransactionGenerationNotification to an account owner to advise the account owner of a securities settlement transaction that has been generated/created by the account servicer for the account owner. The reason for creation can range from the automatic transformation of pending settlement instructions following a corporate event to the recovery of an account owner transactions' database initiated by its account servicer.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer
<p>sese.033.002.11 SecuritiesFinancingInstruction002V11</p>	<p>An account owner sends a SecuritiesFinancingInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction to allow the account servicer to manage the settlement and follow-up of the opening and closing leg of the transaction.</p> <p>The account owner/servicer relationship may be:</p>

MessageDefinition	Definition
	<ul style="list-style-type: none"> - a global custodian which has an account with a local custodian, or - an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or - a central securities depository participant which has an account with a central securities depository, or - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or - a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.
<p>sese.034.002.09 SecuritiesFinancingStatusAdvice002V09</p>	<p>An securities financing transaction account servicer sends a SecuritiesFinancingStatusAdvice to an account owner to advise the status of a securities financing transaction previously instructed by the account owner.</p> <p>The status advice may be sent as a response to the request of the account owner or not.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants - an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or - a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.
<p>sese.035.002.11 SecuritiesFinancingConfirmation002V11</p>	<p>A securities financing transaction account servicer sends a SecuritiesFinancingConfirmation to an account owner to confirm or advise of the partial or full settlement of the opening or closing leg of a securities financing transaction.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants - an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or - a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.

MessageDefinition	Definition
<p>sese.036.002.08 SecuritiesFinancingModificationInstruction002V08</p>	<p>An account owner sends a SecuritiesFinancingModificationInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of an update in the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction that does not impact the original transaction securities quantity.</p> <p>Such a change may be:</p> <ul style="list-style-type: none"> - the providing of closing details not available at the time of the sending of the Securities Financing Instruction, for example, termination date for an open repo, - the providing of a new rate, for example, a repo rate, - the rollover of a position extending the closing or maturity date. <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> - a global custodian which has an account with a local custodian, or - an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or - a central securities depository participant which has an account with a central securities depository, or - a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or - a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.
<p>sese.037.002.07 PortfolioTransferNotification002V07</p>	<p>The PortfolioTransferNotification is sent by an account servicer to another account servicer to exchange transfer settlement details information during a retail or institutional client portfolio transfer.</p> <p>The account servicer will typically be local agent or global custodian acting on behalf of an investment management institution, a broker/dealer or a retail client.</p>
<p>sese.038.002.09 SecuritiesSettlementTransactionModificationRequest002V09</p>	<p>The SecuritiesSettlementTransactionModificationRequest is sent by an account owner to an account servicer.</p> <p>The account owner will generally be:</p>

MessageDefinition	Definition
	<p>- a central securities depository participant which has an account with a central securities depository or a market infrastructure</p> <p>- an investment manager which has an account with a custodian acting as accounting and/or settlement agent.</p> <p>It is used to request the modification of non core business data (matching or non-matching) information in a pending or settled instruction. It can also be used for the enrichment of an incomplete transaction.</p>
<p>sese.039.002.06 SecuritiesSettlementTransactionModificationRequestStatusAdvice002V06</p>	<p>An account servicer sends a SecuritiesSettlementTransactionModificationRequestStatusAdvice to an account owner to advise the status of a SecuritiesSettlementModificationRequest message previously sent by the account owner.</p> <p>The account servicer may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure managing securities settlement transactions on behalf of their participants - an custodian acting as an accounting and/or settlement agent.
<p>sese.040.002.04 SecuritiesSettlementTransactionCounterpartyResponse002V04</p>	<p>An account owner sends a SecuritiesSettlementTransactionCounterpartyResponse to advise the account servicer that:</p> <ul style="list-style-type: none"> - the allegation received is either rejected (that is counterparty's transaction is unknown) or accepted (i.e. either the allegation was passed to the client or the transaction is know with or without mismatches) - the modification or cancellation request sent by the counterparty for a matched transaction is affirmed or not. The account servicer will therefore proceed or not with the counterparty's request to modify or cancel the transaction. <p>The account servicer may be a central securities depository or another settlement market infrastructure acting on behalf of their participants</p> <p>The account owner may be:</p> <ul style="list-style-type: none"> - a central securities depository participant which has an account with a central securities depository or a market infrastructure - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.

2 **MX head.001.001.02** **BusinessApplicationHeaderV02**

2.1 **MessageDefinition Functionality**

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

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

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

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

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

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

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

Outline

The BusinessApplicationHeaderV02 MessageDefinition is composed of 14 MessageBuildingBlocks:

A. CharSet

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

B. From

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

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

C. To

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

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

D. BusinessMessageIdentifier

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

E. MessageDefinitionIdentifier

Contains the MessageIdentifier that defines the BusinessMessage.

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

example camt.001.001.03.

F. BusinessService

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

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

Example: E&I.

G. MarketPractice

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

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

H. CreationDate

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

I. BusinessProcessingDate

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

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

J. CopyDuplicate

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

K. PossibleDuplicate

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

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

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

This will guarantee business idempotent behaviour.

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

L. Priority

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

M. Signature

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

N. Related

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

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

2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <AppHdr>	[1..1]		C5	
	CharacterSet <CharSet>	[0..1]	CodeSet	C6	24
	From <Fr>	[1..1]			25
{Or	OrganisationIdentification <OrgId>	[1..1]	±		25
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		25
	To <To>	[1..1]			26
{Or	OrganisationIdentification <OrgId>	[1..1]	±		26
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		26
	BusinessMessageIdentifier <BizMsgIdr>	[1..1]	Text		27
	MessageDefinitionIdentifier <MsgDefIdr>	[1..1]	Text		27
	BusinessService <BizSvc>	[0..1]	Text		27
	MarketPractice <MktPrctc>	[0..1]			27
	Registry <Regy>	[1..1]	Text		28
	Identification <Id>	[1..1]	Text		28
	CreationDate <CreDt>	[1..1]	DateTime		28
	BusinessProcessingDate <BizPrctDt>	[0..1]	DateTime		28
	CopyDuplicate <CpyDplct>	[0..1]	CodeSet		28
	PossibleDuplicate <PssblDplct>	[0..1]	Indicator		29
	Priority <Prty>	[0..1]	CodeSet	C7	29
	Signature <Sgntr>	[0..1]	(External Schema)		30
	Related <Rltd>	[0..*]			30
	CharacterSet <CharSet>	[0..1]	CodeSet	C6	30
	From <Fr>	[1..1]			31
{Or	OrganisationIdentification <OrgId>	[1..1]	±		31
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		31
	To <To>	[1..1]			32
{Or	OrganisationIdentification <OrgId>	[1..1]	±		32
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		32
	BusinessMessageIdentifier <BizMsgIdr>	[1..1]	Text		33
	MessageDefinitionIdentifier <MsgDefIdr>	[1..1]	Text		33

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

2.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C2 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C3 Country

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C4 OnlySignatureElement

(Rule)

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

C5 RelatedPresentWhenCopyDupl

(Rule)

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

If CopyDuplicate is present, then Related MUST be present. (CrossElementComplexRule)

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

Error handling:

- *Error severity:* Warning
- *Error Code:* H00001
- *Error Text:* Element Related is missing

This constraint is defined at the MessageDefinition level.

C6 ValidationByTable

(Rule)

(Algorithm)

C7 ValidationByTable

(Rule)

(Algorithm)

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 CharacterSet <CharSet>

Presence: [0..1]

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

Impacted by: [C6 ValidationByTable](#)

Datatype: [UnicodeChartsCode on page 2324](#)

Constraints

- **ValidationByTable**
 (Rule)

2.4.2 From <Fr>

Presence: [1..1]

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

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

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

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

2.4.2.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see [PartyIdentification135 on page 1767](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1767
	PostalAddress <PstAdr>	[0..1]	±		1767
	Identification <Id>	[0..1]	±		1768
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1768
	ContactDetails <CtctDtls>	[0..1]	±		1769

2.4.2.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see [BranchAndFinancialInstitutionIdentification6](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1488
	BranchIdentification <BrnchId>	[0..1]	±		1489

2.4.3 To <To>

Presence: [1..1]

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

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

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

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

2.4.3.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see [PartyIdentification135](#) on page 1767 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1767
	PostalAddress <PstlAdr>	[0..1]	±		1767
	Identification <Id>	[0..1]	±		1768
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1768
	ContactDetails <CtctDtls>	[0..1]	±		1769

2.4.3.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see [BranchAndFinancialInstitutionIdentification6](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1488
	BranchIdentification <BrnchId>	[0..1]	±		1489

2.4.4 BusinessMessageIdentifier <BizMsgIdr>

Presence: [1..1]

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

Datatype: [Max35Text](#) on page 2339

2.4.5 MessageDefinitionIdentifier <MsgDefldr>

Presence: [1..1]

Definition: Contains the MessageIdentifier that defines the BusinessMessage.

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

example camt.001.001.03.

Datatype: [Max35Text](#) on page 2339

2.4.6 BusinessService <BizSvc>

Presence: [0..1]

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

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

Example: E&I.

Datatype: [Max35Text](#) on page 2339

2.4.7 MarketPractice <MktPrctc>

Presence: [0..1]

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

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

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

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

2.4.7.1 Registry <Regy>

Presence: [1..1]

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

For example, "MyStandards".

Datatype: [Max350Text on page 2339](#)

2.4.7.2 Identification <Id>

Presence: [1..1]

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

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

Datatype: [Max2048Text on page 2339](#)

2.4.8 CreationDate <CreDt>

Presence: [1..1]

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

Datatype: [ISODateTime on page 2333](#)

2.4.9 BusinessProcessingDate <BizPrcgDt>

Presence: [0..1]

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

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

Datatype: [ISODateTime on page 2333](#)

2.4.10 CopyDuplicate <CpyDplct>

Presence: [0..1]

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

Datatype: [CopyDuplicate1Code on page 2196](#)

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

2.4.11 PossibleDuplicate <PssbIDpIct>

Presence: [0..1]

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

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

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

This will guarantee business idempotent behaviour.

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

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

2.4.12 Priority <Prty>

Presence: [0..1]

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

Impacted by: [C7 ValidationByTable](#)

Datatype: [BusinessMessagePriorityCode](#) on page 2193

Constraints

- **ValidationByTable**
(Rule)

2.4.13 Signature <Sgntr>

Presence: [0..1]

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

Type: (External Schema)

The W3C XML Schema that specifies following standard signature:

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

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

2.4.14 Related <Rltd>

Presence: [0..*]

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

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CharacterSet <CharSet>	[0..1]	CodeSet	C6	30
	From <Fr>	[1..1]			31
{Or	OrganisationIdentification <OrgId>	[1..1]	±		31
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		31
	To <To>	[1..1]			32
{Or	OrganisationIdentification <OrgId>	[1..1]	±		32
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		32
	BusinessMessageIdentifier <BizMsgIdr>	[1..1]	Text		33
	MessageDefinitionIdentifier <MsgDefIdr>	[1..1]	Text		33
	BusinessService <BizSvc>	[0..1]	Text		33
	CreationDate <CreDt>	[1..1]	DateTime		33
	CopyDuplicate <CpyDplct>	[0..1]	CodeSet		33
	PossibleDuplicate <PssblDplct>	[0..1]	Indicator		34
	Priority <Prty>	[0..1]	CodeSet	C7	34
	Signature <Sgntr>	[0..1]	(External Schema)		35

2.4.14.1 CharacterSet <CharSet>

Presence: [0..1]

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

Impacted by: [C6 ValidationByTable](#)

Datatype: [UnicodeChartsCode](#) on page 2324

Constraints

- **ValidationByTable**

(Rule)

2.4.14.2 From <Fr>

Presence: [1..1]

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

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

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

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

2.4.14.2.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see [PartyIdentification135](#) on page 1767 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1767
	PostalAddress <Pst/Adr>	[0..1]	±		1767
	Identification <Id>	[0..1]	±		1768
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1768
	ContactDetails <CtctDtls>	[0..1]	±		1769

2.4.14.2.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIld> contains the following elements (see [BranchAndFinancialInstitutionIdentification6](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1488
	BranchIdentification <BrnchId>	[0..1]	±		1489

2.4.14.3 To <To>

Presence: [1..1]

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

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

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

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

2.4.14.3.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see [PartyIdentification135](#) on page 1767 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1767
	PostalAddress <PstlAdr>	[0..1]	±		1767
	Identification <Id>	[0..1]	±		1768
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1768
	ContactDetails <CtctDtls>	[0..1]	±		1769

2.4.14.3.2 FinancialInstitutionIdentification <FIld>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see [BranchAndFinancialInstitutionIdentification6](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1488
	BranchIdentification <BrnchId>	[0..1]	±		1489

2.4.14.4 BusinessMessageIdentifier <BizMsgIdr>

Presence: [1..1]

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

Datatype: [Max35Text](#) on page 2339

2.4.14.5 MessageDefinitionIdentifier <MsgDefIdr>

Presence: [1..1]

Definition: Contains the MessageIdentifier that defines the BusinessMessage.

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

example camt.001.001.03.

Datatype: [Max35Text](#) on page 2339

2.4.14.6 BusinessService <BizSvc>

Presence: [0..1]

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

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

Example: E&I.

Datatype: [Max35Text](#) on page 2339

2.4.14.7 CreationDate <CreDt>

Presence: [1..1]

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

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

Datatype: [ISODatetime](#) on page 2333

2.4.14.8 CopyDuplicate <CpyDplct>

Presence: [0..1]

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

Datatype: [CopyDuplicate1Code on page 2196](#)

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

2.4.14.9 PossibleDuplicate <PssbIDplct>

Presence: [0..1]

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

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

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

This will guarantee business idempotent behaviour.

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

Datatype: One of the following values must be used (see [YesNoIndicator on page 2336](#)):

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

2.4.14.10 Priority <Prty>

Presence: [0..1]

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

Impacted by: [C7 ValidationByTable](#)

Datatype: [BusinessMessagePriorityCode on page 2193](#)

Constraints

- **ValidationByTable**
(Rule)

2.4.14.11 Signature <Sgntr>

Presence: [0..1]

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

Type: (External Schema)

The W3C XML Schema that specifies following standard signature:

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

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

3 **MX semt.002.002.11** **SecuritiesBalanceCustodyReport002V11**

3.1 **MessageDefinition Functionality**

Scope

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

The account servicer/owner relationship may be:

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

Usage

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

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

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

The message may also be used to:

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

Outline

The SecuritiesBalanceCustodyReport002V11 MessageDefinition is composed of 10 MessageBuildingBlocks:

A. Pagination

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

B. StatementGeneralDetails

Provides general information on the report.

C. AccountOwner

Party that legally owns the account.

D. AccountServicer

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

E. SafekeepingAccount

Account to or from which a securities entry is made.

F. BlockChainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

G. IntermediaryInformation

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

H. BalanceForAccount

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

I. SubAccountDetails

Sub-account of the safekeeping or investment account.

J. AccountBaseCurrencyTotalAmounts

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

3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <ScitiesBalCtdyRpt>	[1..1]		C11, C12, C29, C31, C33, C37, C36	
	Pagination <Pgntn>	[1..1]	±		50
	StatementGeneralDetails <StmntGnlDtls>	[1..1]	±	C28	50
	AccountOwner <AcctOwnr>	[0..1]	±		51
	AccountServicer <AcctSvcr>	[0..1]	±		51
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		51
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		52
	IntermediaryInformation <IntrmyInf>	[0..10]	±		52
	BalanceForAccount <BalForAcct>	[0..*]		C10, C20, C21, C6	52
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C23, C24, C25	54
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C26	56
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		58
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		59
	AggregateBalance <AggtBal>	[1..1]	±		59
	AvailableBalance <AvlBlBal>	[0..1]	±		59
	NotAvailableBalance <NotAvlBlBal>	[0..1]	±		60
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C35	60
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		61
	PriceDetails <PricDtls>	[0..*]	±	C43	61
	ForeignExchangeDetails <FXDtls>	[0..*]	±		62
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		62
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C18	62
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C18	63
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		63

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C9, C38	63
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C19, C39	64
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C22, C7	65
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C35	66
	PlaceOfListing <PlcOfListg>	[0..1]	±		67
	Pledgee <Pldgee>	[0..1]	±	C27	67
	AggregateBalance <AggtBal>	[1..1]	±		68
	AvailableBalance <AvlblBal>	[0..1]	±		68
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		69
	PriceDetails <PricDtls>	[0..*]	±	C43	69
	ForeignExchangeDetails <FXDtls>	[0..*]	±		70
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		70
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C18	70
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C18	71
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		71
	ExposureType <XpsrTp>	[0..1]	±		72
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C9, C38	72
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C19, C39	73
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		73
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		73
	SupplementaryData <SplmtryData>	[0..*]	±	C41	74
	SubAccountDetails <SubAcctDtls>	[0..*]		C3, C4, C30, C32, C34, C40	74
	AccountOwner <AcctOwnr>	[0..1]	±		78
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		78
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		78
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		78
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C10, C20, C21, C6	79

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C23, C24, C25	81
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C26	83
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		85
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		86
	AggregateBalance <AggtBal>	[1..1]	±		86
	AvailableBalance <AvlblBal>	[0..1]	±		86
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		87
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C35	87
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		88
	PriceDetails <PricDtls>	[0..*]	±	C43	88
	ForeignExchangeDetails <FXDtls>	[0..*]	±		88
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		89
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C18	89
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C18	89
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		90
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C9, C38	90
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C19, C39	91
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C22, C7	92
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C35	93
	PlaceOfListing <PlcOfListg>	[0..1]	±		94
	Pledgee <Pldgee>	[0..1]	±	C27	94
	AggregateBalance <AggtBal>	[1..1]	±		95
	AvailableBalance <AvlblBal>	[0..1]	±		95
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		96
	PriceDetails <PricDtls>	[0..*]	±	C43	96
	ForeignExchangeDetails <FXDtls>	[0..*]	±		97
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		97
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C18	97

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C18	98
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		98
	ExposureType <XpsrTp>	[0..1]	±		99
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C9, C38	99
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C19, C39	100
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		100
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		100
	SupplementaryData <SplmtryData>	[0..*]	±	C41	101
	AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>	[0..1]		C42	101
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		102
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		102
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		102
	TotalEligibleCollateralValue <TtlElgblCollVal>	[0..1]	±		102

3.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 ActivityAndBalanceForSubAccount1Rule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00090
- *Error Text:* BalanceForSubAccount must be present.

C4 ActivityAndBalanceForSubAccount2Rule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00091
- *Error Text:* BalanceForSubAccount is not allowed.

C5 AdditionalDetailsRule

(Rule)

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

C6 AggregateBalanceGuideline

(Guideline)

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

C7 AggregateBalanceGuideline

(Guideline)

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

C8 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C9 AvailableWithNoStatusRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00125
- *Error Text:* QuantityAndAvailability cannot be used.

C10 BalanceAtSafekeepingPlaceRule

(Rule)

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

C11 BalanceForAccountOrSubAccountDetailsRule

(Rule)

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

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00089
- *Error Text:* BalanceForAccount or SubAccountDetails must be absent.

This constraint is defined at the MessageDefinition level.

C12 BalanceForAccountReportingRule

(Rule)

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

```
On Condition
  /StatementGeneralDetails/SubAccountIndicator is equal to value 'false'
```

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00136
- *Error Text:* BalanceForAccount must be present.

This constraint is defined at the MessageDefinition level.

C13 Country

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C14 CurrencyAmount

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C15 DescriptionPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C16 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C17 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C18 EligibleCollateralValueRule

(Rule)

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

C19 EligibleForCollateralPurposesRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

C20 FinancialInstrumentAttributesRule

(Rule)

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

C21 HoldingAdditionalDetailsRule

(Rule)

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

C22 HoldingAdditionalDetailsRule

(Rule)

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

C23 ISINGuideline

(Rule)

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

C24 ISINPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C25 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C26 PlaceOfListingRule

(Rule)

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

C27 PledgeTypeAndIdentificationOrLEIRule

(Rule)

PledgeTypeAndIdentification must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00384
- *Error Text:* PledgeTypeAndIdentification or LEI must be present.

C28 ReportNumberRule

(Rule)

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

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

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

C29 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition
 /SafekeepingAccount is present
Following Must be True
 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C30 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C31 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition
 /BlockchainAddressOrWallet is present
Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C32 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C33 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C34 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C35 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C36 SecuritiesMarketPracticeGroupGuideline

(Guideline)

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

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

This constraint is defined at the MessageDefinition level.

C37 SubAccountDetailsBalanceForAccountPresenceRule

(Rule)

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

On Condition

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00323
- *Error Text:* SubAccountDetails must be present and BalanceForAccount must be absent.

This constraint is defined at the MessageDefinition level.

C38 SubBalanceAdditionalDetailsRule

(Rule)

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

C39 SubBalanceAdditionalDetailsRule

(Rule)

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

C40 SubSafekeepingReportingRule

(Rule)

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

C41 SupplementaryDataRule

(Rule)

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.

C42 TotalEligibleCollateralValueRule

(Rule)

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

C43 ValueRule

(Rule)

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

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see [Pagination1](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1670
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1670

3.4.2 StatementGeneralDetails <StmtGnIDtls>

Presence: [1..1]

Definition: Provides general information on the report.

Impacted by: [C28 ReportNumberRule](#)

StatementGeneralDetails <StmtGnIDtls> contains the following elements (see [Statement77](#) on page 1592 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1592
	QueryReference <QryRef>	[0..1]	Text		1593
	StatementIdentification <Stmtd>	[0..1]	Text		1593
	StatementDateTime <StmtdtTm>	[1..1]	±		1593
	Frequency <Frqcy>	[1..1]	±		1593
	UpdateType <UpdTp>	[1..1]	±		1593
	StatementBasis <StmtdBsis>	[1..1]	±		1594
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1594
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1594
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		1594

Constraints

- **ReportNumberRule**

(Rule)

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

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

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

3.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

3.4.4 AccountServicer <AcctSvcr>

Presence: [0..1]

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

AccountServicer <AcctSvcr> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

3.4.5 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount42](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1370
	Type <Tp>	[0..1]	±		1370
	Name <Nm>	[0..1]	Text		1370
	Designation <Dsgnt>	[0..1]	Text		1370

3.4.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet10](#) on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1619
	Type <Tp>	[0..1]	±		1619
	Name <Nm>	[0..1]	Text		1619
	Designation <Dsgnt>	[0..1]	Text		1619

3.4.7 IntermediaryInformation <IntrmyInf>

Presence: [0..10]

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

IntermediaryInformation <IntrmyInf> contains the following elements (see [Intermediary45](#) on page 1754 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1754
	Role <Role>	[0..1]	±		1755
	Account <Acct>	[0..1]	±		1755

3.4.8 BalanceForAccount <BalForAcct>

Presence: [0..*]

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

Impacted by: [C10 BalanceAtSafekeepingPlaceRule](#), [C20 FinancialInstrumentAttributesRule](#), [C21 HoldingAdditionalDetailsRule](#), [C6 AggregateBalanceGuideline](#)

BalanceForAccount <BalForAcct> contains the following **AggregateBalanceInformation44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C23, C24, C25	54
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C26	56
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		58
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		59
	AggregateBalance <AggtBal>	[1..1]	±		59
	AvailableBalance <AvlblBal>	[0..1]	±		59
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		60
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C35	60
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		61
	PriceDetails <PricDtls>	[0..*]	±	C43	61
	ForeignExchangeDetails <FXDtls>	[0..*]	±		62
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		62
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C18	62
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C18	63
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		63
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C38	63
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C19, C39	64
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C22, C7	65
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C35	66
	PlaceOfListing <PlcOfListg>	[0..1]	±		67
	Pledgee <Pldgee>	[0..1]	±	C27	67
	AggregateBalance <AggtBal>	[1..1]	±		68
	AvailableBalance <AvlblBal>	[0..1]	±		68
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		69
	PriceDetails <PricDtls>	[0..*]	±	C43	69
	ForeignExchangeDetails <FXDtls>	[0..*]	±		70
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		70

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C18	70
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C18	71
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		71
	ExposureType <XpsrTp>	[0..1]	±		72
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C38	72
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C19, C39	73
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		73
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		73
	SupplementaryData <SplmtryData>	[0..*]	±	C41	74

Constraints

- **AggregateBalanceGuideline**

(Guideline)

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

- **BalanceAtSafekeepingPlaceRule**

(Rule)

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

(Rule)

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

(Rule)

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

3.4.8.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C15 DescriptionPresenceRule, C16 DescriptionUsageRule, C23 ISINGuideline, C24 ISINPresenceRule, C25 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

3.4.8.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

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

Impacted by: C5 AdditionalDetailsRule, C26 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122 on page 1491](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvsPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PlaceOfListingRule**

(Rule)

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

3.4.8.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see [FinancialInstrument22](#) on page 1518 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1519
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1519
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1519
	ProductGroup <PdctGrp>	[0..1]	Text		1519
	UmbrellaName <UmbrllNm>	[0..1]	Text		1519
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1519
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1520
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1520
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1521
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1521
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1521

3.4.8.4 ValuationHaircutDetails <ValtnHrcutDtls>

Presence: [0..1]

Definition: Elements used to calculate the valuation haircut.

ValuationHaircutDetails <ValtnHrcutDtls> contains the following elements (see [BasicCollateralValuation1Details](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1490
	HaircutSource <HrcutSrc>	[0..1]	±		1491

3.4.8.5 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance22](#) on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1460
	Quantity <Qty>	[1..1]	±		1460

3.4.8.6 AvailableBalance <AvlBlBal>

Presence: [0..1]

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

AvailableBalance <AvlBlBal> contains the following elements (see [Balance25](#) on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1459
	Quantity <Qty>	[1..1]	±		1459

3.4.8.7 NotAvailableBalance <NotAvlBlBal>

Presence: [0..1]

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

NotAvailableBalance <NotAvlBlBal> contains one of the following elements (see [BalanceQuantity17Choice](#) on page 1848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1849
Or}	Proprietary <Prtry>	[1..1]	±		1849

3.4.8.8 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: [C35 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383

– *Error Text:* SafekeepingPlaceFormat or LEI must be present.

3.4.8.9 CorporateActionOptionType <CorpActnOptnTp>

Presence: [0..1]

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

Datatype: [CorporateActionOption5Code on page 2204](#)

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

3.4.8.10 PriceDetails <PricDtls>

Presence: [0..*]

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

Impacted by: [C43 ValueRule](#)

PriceDetails <PricDtls> contains the following elements (see [PricInformation22 on page 1791](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1791
	Value <Val>	[1..1]			1792
{Or	Rate <Rate>	[1..1]	Rate		1792
Or	Amount <Amt>	[1..1]	Amount	C2	1792
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1793
	ValueType <ValTp>	[1..1]	±		1793
	SourceOfPrice <SrcOfPric>	[0..1]			1793
	Identification <Id>	[0..1]	±		1793
	Type <Tp>	[1..1]			1794
{Or	Code <Cd>	[1..1]	CodeSet		1794
Or}	Proprietary <Prtry>	[1..1]	±		1794
	QuotationDate <QtnDt>	[0..1]	±		1794

Constraints

- **ValueRule**
(Rule)

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

3.4.8.11 ForeignExchangeDetails <FXDtIs>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms35](#) on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1525
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1526
	ExchangeRate <XchgRate>	[1..1]	Rate		1526
	QuotationDate <QtnDt>	[0..1]	DateTime		1527
	QuotingInstitution <QtgInstn>	[0..1]	±		1527

3.4.8.12 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number](#) on page 2336

3.4.8.13 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts4](#) on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1445
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1445
	BookValue <BookVal>	[0..1]	±		1445
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1446
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1446

Constraints

- **EligibleCollateralValueRule**
(Rule)

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

3.4.8.14 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts4](#) on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1445
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1445
	BookValue <BookVal>	[0..1]	±		1445
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1446
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1446

Constraints

- **EligibleCollateralValueRule**

(Rule)

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

3.4.8.15 QuantityBreakdown <QtyBrkdown>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdown> contains the following elements (see [QuantityBreakdown71](#) on page 1838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1838
	LotQuantity <LotQty>	[0..1]	±		1839
	LotDateTime <LotDtTm>	[0..1]	±		1839
	LotPrice <LotPric>	[0..1]	±		1839
	TypeOfPrice <TpOfPric>	[0..1]	±		1839

3.4.8.16 BalanceBreakdown <BalBrkdown>

Presence: [0..*]

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

Impacted by: C9 AvailableWithNoStatusRule , C38 SubBalanceAdditionalDetailsRule

BalanceBreakdown <BalBrkdn> contains the following elements (see SubBalanceInformation24 on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1452
	Quantity <Qty>	[1..1]	±		1453
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1453
	QuantityBreakdown <QtyBrkdn>	[0..*]	±		1453
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdnDtls>	[0..*]	±	C19, C39	1453

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00125
- *Error Text:* QuantityAndAvailability cannot be used.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.8.17 AdditionalBalanceBreakdown <AddtlBalBrkdn>

Presence: [0..*]

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

Impacted by: C19 EligibleForCollateralPurposesRule , C39 SubBalanceAdditionalDetailsRule

AdditionalBalanceBreakdown <AddtlBalBrkdown> contains the following elements (see [AdditionalBalanceInformation24](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1448
	Quantity <Qty>	[1..1]	±		1449
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1449
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1449

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

`/SubBalanceType/Code` is equal to value 'EligibleForCollateralPurposes'

Following Must be True

`/Quantity/Quantity/QuantityAndAvailability` Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.8.18 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

Presence: [0..*]

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

Impacted by: [C22 HoldingAdditionalDetailsRule](#), [C7 AggregateBalanceGuideline](#)

BalanceAtSafekeepingPlace <BalAtSfkpgPlc> contains the following
AggregateBalancePerSafekeepingPlace41 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C35	66
	PlaceOfListing <PlcOfListg>	[0..1]	±		67
	Pledgee <Pldgee>	[0..1]	±	C27	67
	AggregateBalance <AggtBal>	[1..1]	±		68
	AvailableBalance <AvlblBal>	[0..1]	±		68
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		69
	PriceDetails <PricDtls>	[0..*]	±	C43	69
	ForeignExchangeDetails <FXDtls>	[0..*]	±		70
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		70
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C18	70
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C18	71
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		71
	ExposureType <XpsrTp>	[0..1]	±		72
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C38	72
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C19, C39	73
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		73

Constraints

- **AggregateBalanceGuideline**

(Guideline)

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

- **HoldingAdditionalDetailsRule**

(Rule)

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

3.4.8.18.1 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

Impacted by: C35 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00383

– *Error Text:* SafekeepingPlaceFormat or LEI must be present.

3.4.8.18.2 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see [MarketIdentification4Choice](#) on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1573
Or}	Description <Desc>	[1..1]	Text		1573

3.4.8.18.3 Pledgee <Pldgee>

Presence: [0..1]

Definition: Entity to which the financial instruments are pledged.

Impacted by: C27 PledgeeTypeAndIdentificationOrLEIRule

Pledgee <Pldgee> contains the following elements (see [Pledgee4](#) on page 1761 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1761
{Or	TypeAndIdentification <TpAndId>	[1..1]			1762
	Identification <Id>	[1..1]	IdentifierSet	C1	1762
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1763
Or	Identification <Id>	[1..1]			1763
	Identification <Id>	[0..1]	Text		1763
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763
	LEI <LEI>	[0..1]	IdentifierSet		1764

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

(Rule)

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00384
- *Error Text:* PledgeeTypeAndIdentification or LEI must be present.

3.4.8.18.4 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance22](#) on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1460
	Quantity <Qty>	[1..1]	±		1460

3.4.8.18.5 AvailableBalance <AvlBIBal>

Presence: [0..1]

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

AvailableBalance <AvlBIBal> contains the following elements (see [Balance25](#) on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1459
	Quantity <Qty>	[1..1]	±		1459

3.4.8.18.6 NotAvailableBalance <NotAvlBIBal>

Presence: [0..1]

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

NotAvailableBalance <NotAvlBIBal> contains one of the following elements (see [BalanceQuantity17Choice](#) on page 1848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1849
Or}	Proprietary <Prtry>	[1..1]	±		1849

3.4.8.18.7 PriceDetails <PricDtls>

Presence: [0..*]

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

Impacted by: [C43 ValueRule](#)

PriceDetails <PricDtls> contains the following elements (see [PricInformation22](#) on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1791
	Value <Val>	[1..1]			1792
{Or	Rate <Rate>	[1..1]	Rate		1792
Or	Amount <Amt>	[1..1]	Amount	C2	1792
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1793
	ValueType <ValTp>	[1..1]	±		1793
	SourceOfPrice <SrcOfPric>	[0..1]			1793
	Identification <Id>	[0..1]	±		1793
	Type <Tp>	[1..1]			1794
{Or	Code <Cd>	[1..1]	CodeSet		1794
Or}	Proprietary <Prtry>	[1..1]	±		1794
	QuotationDate <QtnDt>	[0..1]	±		1794

Constraints

- **ValueRule**

(Rule)

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

3.4.8.18.8 ForeignExchangeDetails <FXDtIs>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms35](#) on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1525
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1526
	ExchangeRate <XchgRate>	[1..1]	Rate		1526
	QuotationDate <QtnDt>	[0..1]	DateTime		1527
	QuotingInstitution <QtgInstn>	[0..1]	±		1527

3.4.8.18.9 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number on page 2336](#)

3.4.8.18.10 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts4](#) on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1445
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1445
	BookValue <BookVal>	[0..1]	±		1445
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1446
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1446

Constraints

- **EligibleCollateralValueRule**

(Rule)

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

3.4.8.18.11 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts4](#) on [page 1444](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1445
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1445
	BookValue <BookVal>	[0..1]	±		1445
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1446
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1446

Constraints

- **EligibleCollateralValueRule**

(Rule)

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

3.4.8.18.12 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown71](#) on [page 1838](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1838
	LotQuantity <LotQty>	[0..1]	±		1839
	LotDateTime <LotDtTm>	[0..1]	±		1839
	LotPrice <LotPric>	[0..1]	±		1839
	TypeOfPrice <TpOfPric>	[0..1]	±		1839

3.4.8.18.13 ExposureType <XpsrTp>

Presence: [0..1]

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

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType24Choice](#) on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1606
Or}	Proprietary <Prtry>	[1..1]	±		1607

3.4.8.18.14 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

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

Impacted by: [C9 AvailableWithNoStatusRule](#) __, [C38 SubBalanceAdditionalDetailsRule](#)

BalanceBreakdown <BalBrkdwn> contains the following elements (see [SubBalanceInformation24](#) on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1452
	Quantity <Qty>	[1..1]	±		1453
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1453
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1453
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C19, C39	1453

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00125
- *Error Text:* QuantityAndAvailability cannot be used.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.8.18.15 AdditionalBalanceBreakdown <AddtlBalBrkdown>

Presence: [0..*]

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

Impacted by: C19 EligibleForCollateralPurposesRule, C39 SubBalanceAdditionalDetailsRule

AdditionalBalanceBreakdown <AddtlBalBrkdown> contains the following elements (see AdditionalBalanceInformation24 on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1448
	Quantity <Qty>	[1..1]	±		1449
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1449
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1449

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

`/SubBalanceType/Code` is equal to value 'EligibleForCollateralPurposes'

Following Must be True

`/Quantity/Quantity/QuantityAndAvailability` Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.8.18.16 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: RestrictedFINXMax350Text on page 2345

3.4.8.19 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

3.4.8.20 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C41 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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

3.4.9 SubAccountDetails <SubAcctDtls>

Presence: [0..*]

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

Impacted by: [C3 ActivityAndBalanceForSubAccount1Rule](#), [C4 ActivityAndBalanceForSubAccount2Rule](#), [C30 SafekeepingAccountOrBlockChainAddress1Rule](#), [C32 SafekeepingAccountOrBlockChainAddress2Rule](#), [C34 SafekeepingAccountOrBlockChainAddress3Rule](#), [C40 SubSafekeepingReportingRule](#)

SubAccountDetails <SubAcctDtls> contains the following **SubAccountIdentification69** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		78
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		78
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		78
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		78
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C10, C20, C21, C6	79
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C23, C24, C25	81
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C26	83
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		85
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		86
	AggregateBalance <AggtBal>	[1..1]	±		86
	AvailableBalance <AvlblBal>	[0..1]	±		86
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		87
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C35	87
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		88
	PriceDetails <PricDtls>	[0..*]	±	C43	88
	ForeignExchangeDetails <FXDtls>	[0..*]	±		88
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		89
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C18	89
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C18	89
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		90
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C38	90
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C19, C39	91
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C22, C7	92
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C35	93
	PlaceOfListing <PlcOfListg>	[0..1]	±		94
	Pledgee <Pldgee>	[0..1]	±	C27	94
	AggregateBalance <AggtBal>	[1..1]	±		95

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AvailableBalance <AvlblBal>	[0..1]	±		95
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		96
	PriceDetails <PricDtls>	[0..*]	±	C43	96
	ForeignExchangeDetails <FXDtls>	[0..*]	±		97
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		97
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C18	97
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C18	98
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		98
	ExposureType <XpsrTp>	[0..1]	±		99
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C38	99
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C19, C39	100
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		100
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		100
	SupplementaryData <SplmtryData>	[0..*]	±	C41	101

Constraints

- **ActivityAndBalanceForSubAccount1Rule**

(Rule)

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

On Condition

```
/ActivityIndicator is equal to value 'true'
```

Following Must be True

```
/BalanceForSubAccount[1] Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00090
- *Error Text:* BalanceForSubAccount must be present.

- **ActivityAndBalanceForSubAccount2Rule**

(Rule)

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

On Condition

```
/ActivityIndicator is equal to value 'false'
```

Following Must be True

```
/BalanceForSubAccount[*] Must be absent
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00091
- *Error Text:* BalanceForSubAccount is not allowed.

• **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
  /SafekeepingAccount is present
Following Must be True
  /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
  /BlockChainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

```
Following Must be True
  /SafekeepingAccount Must be present
Or
  /BlockChainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SubSafekeepingReportingRule**

(Rule)

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

3.4.9.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

3.4.9.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount34](#) on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1374
	Type <Tp>	[0..1]	±		1374
	Name <Nm>	[0..1]	Text		1374

3.4.9.3 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet6](#) on page 1622 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1622
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1623

3.4.9.4 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

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

3.4.9.5 BalanceForSubAccount <BalForSubAcct>

Presence: [0..*]

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

Impacted by: [C10 BalanceAtSafekeepingPlaceRule](#), [C20 FinancialInstrumentAttributesRule](#), [C21 HoldingAdditionalDetailsRule](#), [C6 AggregateBalanceGuideline](#)

BalanceForSubAccount <BalForSubAcct> contains the following **AggregateBalanceInformation44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C23, C24, C25	81
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C26	83
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		85
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		86
	AggregateBalance <AggtBal>	[1..1]	±		86
	AvailableBalance <AvlblBal>	[0..1]	±		86
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		87
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C35	87
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		88
	PriceDetails <PricDtls>	[0..*]	±	C43	88
	ForeignExchangeDetails <FXDtls>	[0..*]	±		88
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		89
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C18	89
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C18	89
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		90
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C38	90
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C19, C39	91
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C22, C7	92
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C35	93
	PlaceOfListing <PlcOfListg>	[0..1]	±		94
	Pledgee <Pldgee>	[0..1]	±	C27	94
	AggregateBalance <AggtBal>	[1..1]	±		95
	AvailableBalance <AvlblBal>	[0..1]	±		95
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		96
	PriceDetails <PricDtls>	[0..*]	±	C43	96
	ForeignExchangeDetails <FXDtls>	[0..*]	±		97
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		97

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C18	97
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C18	98
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		98
	ExposureType <XpsrTp>	[0..1]	±		99
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C38	99
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C19, C39	100
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		100
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		100
	SupplementaryData <SplmtryData>	[0..*]	±	C41	101

Constraints

- **AggregateBalanceGuideline**

(Guideline)

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

- **BalanceAtSafekeepingPlaceRule**

(Rule)

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

(Rule)

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

(Rule)

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

3.4.9.5.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C15 DescriptionPresenceRule __, C16 DescriptionUsageRule, C23 ISINGuideline, C24 ISINPresenceRule __, C25 OtherIdentificationPresenceRule __

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20 on page 1516](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

3.4.9.5.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

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

Impacted by: C5 AdditionalDetailsRule, C26 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122 on page 1491](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvsPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PlaceOfListingRule**

(Rule)

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

3.4.9.5.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see [FinancialInstrument22](#) on page 1518 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1519
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1519
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1519
	ProductGroup <PdctGrp>	[0..1]	Text		1519
	UmbrellaName <UmbrllNm>	[0..1]	Text		1519
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1519
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1520
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1520
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1521
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1521
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1521

3.4.9.5.4 ValuationHaircutDetails <ValtnHrcutDtls>

Presence: [0..1]

Definition: Elements used to calculate the valuation haircut.

ValuationHaircutDetails <ValtnHrcutDtls> contains the following elements (see [BasicCollateralValuation1Details](#) on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1490
	HaircutSource <HrcutSrc>	[0..1]	±		1491

3.4.9.5.5 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance22](#) on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1460
	Quantity <Qty>	[1..1]	±		1460

3.4.9.5.6 AvailableBalance <AvlblBal>

Presence: [0..1]

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

AvailableBalance <AvlBIBal> contains the following elements (see [Balance25](#) on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1459
	Quantity <Qty>	[1..1]	±		1459

3.4.9.5.7 NotAvailableBalance <NotAvlBIBal>

Presence: [0..1]

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

NotAvailableBalance <NotAvlBIBal> contains one of the following elements (see [BalanceQuantity17Choice](#) on page 1848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1849
Or}	Proprietary <Prtry>	[1..1]	±		1849

3.4.9.5.8 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: C35 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383

– *Error Text:* SafekeepingPlaceFormat or LEI must be present.

3.4.9.5.9 CorporateActionOptionType <CorpActnOptnTp>

Presence: [0..1]

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

Datatype: [CorporateActionOption5Code](#) on page 2204

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

3.4.9.5.10 PriceDetails <PricDtls>

Presence: [0..*]

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

Impacted by: [C43 ValueRule](#)

PriceDetails <PricDtls> contains the following elements (see [PriceInformation22](#) on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1791
	Value <Val>	[1..1]			1792
{Or	Rate <Rate>	[1..1]	Rate		1792
Or	Amount <Amt>	[1..1]	Amount	C2	1792
Or}	UnknownIndicator <UkwnnInd>	[1..1]	Indicator		1793
	ValueType <ValTp>	[1..1]	±		1793
	SourceOfPrice <SrcOfPric>	[0..1]			1793
	Identification <Id>	[0..1]	±		1793
	Type <Tp>	[1..1]			1794
{Or	Code <Cd>	[1..1]	CodeSet		1794
Or}	Proprietary <Prtry>	[1..1]	±		1794
	QuotationDate <QtnDt>	[0..1]	±		1794

Constraints

- **ValueRule**

(Rule)

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

3.4.9.5.11 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms35](#) on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1525
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1526
	ExchangeRate <XchgRate>	[1..1]	Rate		1526
	QuotationDate <QtnDt>	[0..1]	DateTime		1527
	QuotingInstitution <QtgInstn>	[0..1]	±		1527

3.4.9.5.12 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number on page 2336](#)

3.4.9.5.13 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts4](#) on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1445
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1445
	BookValue <BookVal>	[0..1]	±		1445
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1446
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1446

Constraints

- **EligibleCollateralValueRule**

(Rule)

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

3.4.9.5.14 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts4](#) on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1445
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1445
	BookValue <BookVal>	[0..1]	±		1445
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1446
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1446

Constraints

- **EligibleCollateralValueRule**

(Rule)

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

3.4.9.5.15 QuantityBreakdown <QtyBrkdn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdn> contains the following elements (see [QuantityBreakdown71](#) on page 1838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1838
	LotQuantity <LotQty>	[0..1]	±		1839
	LotDateTime <LotDtTm>	[0..1]	±		1839
	LotPrice <LotPric>	[0..1]	±		1839
	TypeOfPrice <TpOfPric>	[0..1]	±		1839

3.4.9.5.16 BalanceBreakdown <BalBrkdn>

Presence: [0..*]

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

Impacted by: [C9 AvailableWithNoStatusRule](#), [C38 SubBalanceAdditionalDetailsRule](#)

BalanceBreakdown <BalBrkdw> contains the following elements (see [SubBalanceInformation24](#) on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1452
	Quantity <Qty>	[1..1]	±		1453
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1453
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1453
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>	[0..*]	±	C19, C39	1453

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00125
- *Error Text:* QuantityAndAvailability cannot be used.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.9.5.17 AdditionalBalanceBreakdown <AddtlBalBrkdw>

Presence: [0..*]

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

Impacted by: C19 EligibleForCollateralPurposesRule , C39 SubBalanceAdditionalDetailsRule

AdditionalBalanceBreakdown <AddtlBalBrkdown> contains the following elements (see [AdditionalBalanceInformation24](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1448
	Quantity <Qty>	[1..1]	±		1449
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1449
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1449

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

`/SubBalanceType/Code` is equal to value 'EligibleForCollateralPurposes'

Following Must be True

`/Quantity/Quantity/QuantityAndAvailability` Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.9.5.18 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

Presence: [0..*]

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

Impacted by: [C22 HoldingAdditionalDetailsRule](#), [C7 AggregateBalanceGuideline](#)

BalanceAtSafekeepingPlace <BalAtSfkpgPlc> contains the following
AggregateBalancePerSafekeepingPlace41 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C35	93
	PlaceOfListing <PlcOfListg>	[0..1]	±		94
	Pledgee <Pldgee>	[0..1]	±	C27	94
	AggregateBalance <AggtBal>	[1..1]	±		95
	AvailableBalance <AvlblBal>	[0..1]	±		95
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		96
	PriceDetails <PricDtls>	[0..*]	±	C43	96
	ForeignExchangeDetails <FXDtls>	[0..*]	±		97
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		97
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C18	97
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C18	98
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		98
	ExposureType <XpsrTp>	[0..1]	±		99
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C38	99
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C19, C39	100
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		100

Constraints

- **AggregateBalanceGuideline**

(Guideline)

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

- **HoldingAdditionalDetailsRule**

(Rule)

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

3.4.9.5.18.1 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

Impacted by: C35 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

3.4.9.5.18.2 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see [MarketIdentification4Choice](#) on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1573
Or}	Description <Desc>	[1..1]	Text		1573

3.4.9.5.18.3 Pledgee <Pldgee>

Presence: [0..1]

Definition: Entity to which the financial instruments are pledged.

Impacted by: [C27 PledgeeTypeAndIdentificationOrLEIRule](#)

Pledgee <Pldgee> contains the following elements (see [Pledgee4](#) on page 1761 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1761
{Or	TypeAndIdentification <TpAndId>	[1..1]			1762
	Identification <Id>	[1..1]	IdentifierSet	C1	1762
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1763
Or	Identification <Id>	[1..1]			1763
	Identification <Id>	[0..1]	Text		1763
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763
	LEI <LEI>	[0..1]	IdentifierSet		1764

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

(Rule)

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present
 Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00384
- *Error Text:* PledgeeTypeAndIdentification or LEI must be present.

3.4.9.5.18.4 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance22](#) on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1460
	Quantity <Qty>	[1..1]	±		1460

3.4.9.5.18.5 AvailableBalance <AvlBlBal>

Presence: [0..1]

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

AvailableBalance <AvlBIBal> contains the following elements (see [Balance25](#) on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1459
	Quantity <Qty>	[1..1]	±		1459

3.4.9.5.18.6 NotAvailableBalance <NotAvlBIBal>

Presence: [0..1]

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

NotAvailableBalance <NotAvlBIBal> contains one of the following elements (see [BalanceQuantity17Choice](#) on page 1848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1849
Or}	Proprietary <Prtry>	[1..1]	±		1849

3.4.9.5.18.7 PriceDetails <PricDtIs>

Presence: [0..*]

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

Impacted by: [C43 ValueRule](#)

PriceDetails <PricDtIs> contains the following elements (see [PricInformation22](#) on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1791
	Value <Val>	[1..1]			1792
{Or	Rate <Rate>	[1..1]	Rate		1792
Or	Amount <Amt>	[1..1]	Amount	C2	1792
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1793
	ValueType <ValTp>	[1..1]	±		1793
	SourceOfPrice <SrcOfPric>	[0..1]			1793
	Identification <Id>	[0..1]	±		1793
	Type <Tp>	[1..1]			1794
{Or	Code <Cd>	[1..1]	CodeSet		1794
Or}	Proprietary <Prtry>	[1..1]	±		1794
	QuotationDate <QtnDt>	[0..1]	±		1794

Constraints

- **ValueRule**

(Rule)

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

3.4.9.5.18.8 ForeignExchangeDetails <FXDtIs>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms35](#) on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1525
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1526
	ExchangeRate <XchgRate>	[1..1]	Rate		1526
	QuotationDate <QtnDt>	[0..1]	DateTime		1527
	QuotingInstitution <QtgInstn>	[0..1]	±		1527

3.4.9.5.18.9 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number on page 2336](#)

3.4.9.5.18.10 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts4](#) on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1445
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1445
	BookValue <BookVal>	[0..1]	±		1445
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1446
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1446

Constraints

- **EligibleCollateralValueRule**

(Rule)

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

3.4.9.5.18.11 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

Impacted by: [C18 EligibleCollateralValueRule](#)

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts4](#) on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1445
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1445
	BookValue <BookVal>	[0..1]	±		1445
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1446
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1446

Constraints

- **EligibleCollateralValueRule**

(Rule)

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

3.4.9.5.18.12 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown71](#) on page 1838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1838
	LotQuantity <LotQty>	[0..1]	±		1839
	LotDateTime <LotDtTm>	[0..1]	±		1839
	LotPrice <LotPric>	[0..1]	±		1839
	TypeOfPrice <TpOfPric>	[0..1]	±		1839

3.4.9.5.18.13 ExposureType <XpsrTp>

Presence: [0..1]

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

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType24Choice](#) on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1606
Or}	Proprietary <Prtry>	[1..1]	±		1607

3.4.9.5.18.14 BalanceBreakdown <BalBrkdw>

Presence: [0..*]

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

Impacted by: [C9 AvailableWithNoStatusRule](#), [C38 SubBalanceAdditionalDetailsRule](#)

BalanceBreakdown <BalBrkdw> contains the following elements (see [SubBalanceInformation24](#) on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1452
	Quantity <Qty>	[1..1]	±		1453
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1453
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1453
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>	[0..*]	±	C19, C39	1453

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

`/SubBalanceType/Code` is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

`/Quantity/Quantity/QuantityAndAvailability` Must be absent

Error handling:

- Error severity: Fatal
- Error Code: X00125
- Error Text: QuantityAndAvailability cannot be used.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.9.5.18.15 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

Presence: [0..*]

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

Impacted by: C19 EligibleForCollateralPurposesRule , C39 SubBalanceAdditionalDetailsRule

AdditionalBalanceBreakdown <AddtlBalBrkdwn> contains the following elements (see AdditionalBalanceInformation24 on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1448
	Quantity <Qty>	[1..1]	±		1449
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1449
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1449

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

`/SubBalanceType/Code` is equal to value 'EligibleForCollateralPurposes'

Following Must be True

`/Quantity/Quantity/QuantityAndAvailability` Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

3.4.9.5.18.16 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: RestrictedFINXMax350Text on page 2345

3.4.9.5.19 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

3.4.9.5.20 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C41 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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.

3.4.10 AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>

Presence: [0..1]

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

Impacted by: [C42 TotalEligibleCollateralValueRule](#)

AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts> contains the following **TotalValueInPageAndStatement3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		102
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		102
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		102
	TotalEligibleCollateralValue <TtlElgblCollVal>	[0..1]	±		102

Constraints

- **TotalEligibleCollateralValueRule**

(Rule)

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

3.4.10.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>

Presence: [0..1]

Definition: Total value of positions reported in this message.

TotalHoldingsValueOfPage <TtlHldgsValOfPg> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

3.4.10.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>

Presence: [1..1]

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

TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

3.4.10.3 TotalBookValueOfStatement <TtlBookValOfStmnt>

Presence: [0..1]

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

TotalBookValueOfStatement <TtlBookValOfStmnt> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

3.4.10.4 TotalEligibleCollateralValue <TtlElgblCollVal>

Presence: [0..1]

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

TotalEligibleCollateralValue <TtElgblCollVal> contains the following elements (see AmountAndDirection14 on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

4 **MX semt.003.002.11**

SecuritiesBalanceAccountingReport002V11

4.1 **MessageDefinition Functionality**

Scope

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

The account servicer/owner relationship may be:

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

Usage

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

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

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

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

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

The SecuritiesBalanceAccountingReport message should not be used for trading purposes.

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

The message may also be used to:

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

Outline

The SecuritiesBalanceAccountingReport002V11 MessageDefinition is composed of 11 MessageBuildingBlocks:

A. Pagination

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

B. StatementGeneralDetails

Provides general information on the report.

C. AccountOwner

Party that legally owns the account.

D. AccountServicer

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

E. SafekeepingAccount

Account to or from which a securities entry is made.

F. BlockChainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

G. IntermediaryInformation

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

H. BalanceForAccount

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

I. SubAccountDetails

Sub-account of the safekeeping or investment account.

J. AccountBaseCurrencyTotalAmounts

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

K. AlternateReportingCurrencyTotalAmounts

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

4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <ScetiesBalAcctgRpt>	[1..1]		C10, C11, C27, C29, C31, C35, C34	
	Pagination <Pgntn>	[1..1]	±		117
	StatementGeneralDetails <StmtGnlDtls>	[1..1]	±	C26	118
	AccountOwner <AcctOwnr>	[0..1]	±		119
	AccountServicer <AcctSvcr>	[0..1]	±		119
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		119
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		120
	IntermediaryInformation <IntrmyInf>	[0..10]	±		120
	BalanceForAccount <BalForAcct>	[0..*]		C9, C18, C19	120
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C21, C22, C23	122
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C24	124
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		126
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		127
	AggregateBalance <AggtBal>	[1..1]	±		127
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	127
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		128
	PriceDetails <PricDtls>	[1..*]	±	C40	128
	ForeignExchangeDetails <FXDtls>	[0..*]	±		129
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		129
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		130
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		130
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		130
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		131
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C36	131

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AdditionalBalanceBreakdown <AddtlBalBrkdw>	[0..*]	±	C17, C37	132
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C20, C6	133
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	134
	PlaceOfListing <PlcOfListg>	[0..1]	±		135
	Pledgee <Pldgee>	[0..1]	±	C25	135
	AggregateBalance <AggtBal>	[1..1]	±		136
	PriceDetails <PricDtls>	[1..*]	±	C40	136
	ForeignExchangeDetails <FXDtls>	[0..*]	±		137
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		138
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		138
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		138
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		138
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		139
	ExposureType <XpsrTp>	[0..1]	±		139
	BalanceBreakdown <BalBrkdw>	[0..*]	±	C8, C36	139
	AdditionalBalanceBreakdown <AddtlBalBrkdw>	[0..*]	±	C17, C37	140
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		141
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		141
	SupplementaryData <SplmtryData>	[0..*]	±	C39	141
	SubAccountDetails <SubAcctDtls>	[0..*]		C3, C4, C28, C30, C32, C38	142
	AccountOwner <AcctOwnr>	[0..1]	±		146
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		146
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		146
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		146
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C9, C18, C19	147
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C21, C22, C23	149

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C24	151
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		153
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		154
	AggregateBalance <AggtBal>	[1..1]	±		154
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	154
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		155
	PriceDetails <PricDtls>	[1..*]	±	C40	155
	ForeignExchangeDetails <FXDtls>	[0..*]	±		156
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		156
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		157
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		157
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		157
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		158
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C8, C36	158
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C17, C37	159
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C20, C6	160
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	161
	PlaceOfListing <PlcOfListg>	[0..1]	±		162
	Pledgee <Pldgee>	[0..1]	±	C25	162
	AggregateBalance <AggtBal>	[1..1]	±		163
	PriceDetails <PricDtls>	[1..*]	±	C40	163
	ForeignExchangeDetails <FXDtls>	[0..*]	±		164
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		164
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		165
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		165
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		165
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		166
	ExposureType <XpsrTp>	[0..1]	±		166
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C8, C36	166

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C17, C37	167
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		168
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		168
	SupplementaryData <SplmtryData>	[0..*]	±	C39	168
	AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>	[0..1]			169
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		169
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		169
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		170
	AlternateReportingCurrencyTotalAmounts <AltrnRptgCcyTtlAmts>	[0..1]			170
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		170
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		171
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		171

4.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 ActivityAndBalanceForSubAccount1Rule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00090
- *Error Text:* BalanceForSubAccount must be present.

C4 ActivityAndBalanceForSubAccount2Rule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00091
- *Error Text:* BalanceForSubAccount is not allowed.

C5 AdditionalDetailsRule

(Rule)

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

C6 AggregateBalanceGuideline

(Guideline)

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

C7 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C8 AvailableWithNoStatusRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00125
- *Error Text:* QuantityAndAvailability cannot be used.

C9 BalanceAtSafekeepingPlaceRule

(Rule)

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

C10 BalanceForAccountOrSubAccountDetailsRule

(Rule)

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

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00089
- *Error Text:* BalanceForAccount or SubAccountDetails must be absent.

This constraint is defined at the MessageDefinition level.

C11 BalanceForAccountReportingRule

(Rule)

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

```
On Condition
  /StatementGeneralDetails/SubAccountIndicator is equal to value 'false'
  And /StatementGeneralDetails/ActivityIndicator is equal to value 'true'
Following Must be True
```

/SubAccountDetails[*] Must be absent
And /BalanceForAccount[*] Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00136
- *Error Text:* BalanceForAccount must be present.

This constraint is defined at the MessageDefinition level.

C12 Country

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C13 CurrencyAmount

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C14 DescriptionPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C15 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C16 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C17 EligibleForCollateralPurposesRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

C18 FinancialInstrumentAttributesRule

(Rule)

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

C19 HoldingAdditionalDetailsRule

(Rule)

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

C20 HoldingAdditionalDetailsRule

(Rule)

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

C21 ISINGuideline

(Rule)

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

C22 ISINPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C23 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C24 PlaceOfListingRule

(Rule)

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

C25 PledgeTypeAndIdentificationOrLEIRule

(Rule)

PledgeTypeAndIdentification must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00384
- *Error Text:* PledgeTypeAndIdentification or LEI must be present.

C26 ReportNumberRule

(Rule)

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

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

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

C27 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C28 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C29 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition
 /BlockchainAddressOrWallet is present
Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C30 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C31 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
/SafekeepingAccount Must be present
Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C32 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C33 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C34 SecuritiesMarketPracticeGroupGuideline

(Guideline)

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

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

This constraint is defined at the MessageDefinition level.

C35 SubAccountDetailsBalanceForAccountPresenceRule

(Rule)

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

On Condition

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00323
- *Error Text:* SubAccountDetails must be present and BalanceForAccount must be absent.

This constraint is defined at the MessageDefinition level.

C36 SubBalanceAdditionalDetailsRule

(Rule)

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

C37 SubBalanceAdditionalDetailsRule

(Rule)

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

C38 SubSafekeepingReportingRule

(Rule)

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

C39 SupplementaryDataRule

(Rule)

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.

C40 ValueRule

(Rule)

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

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see [Pagination1 on page 1670](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1670
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1670

4.4.2 StatementGeneralDetails <StmtGnIDtls>

Presence: [1..1]

Definition: Provides general information on the report.

Impacted by: [C26 ReportNumberRule](#)

StatementGeneralDetails <StmtGnIDtls> contains the following elements (see [Statement76 on page 1594](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1595
	QueryReference <QryRef>	[0..1]	Text		1595
	StatementIdentification <Stmtd>	[0..1]	Text		1596
	StatementDateTime <StmtdtTm>	[1..1]	±		1596
	Frequency <Frqcy>	[1..1]	±		1596
	UpdateType <UpdTp>	[1..1]	±		1596
	StatementBasis <StmtdBsis>	[1..1]	±		1596
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1597
	AuditedIndicator <AudtdInd>	[1..1]	Indicator		1597
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1597
	TaxLotIndicator <TaxLotInd>	[0..1]	Indicator		1597
	SecurityInterestOrSetOff <SctylInrstOrSetOff>	[0..1]	Indicator		1597

Constraints

- **ReportNumberRule**

(Rule)

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

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

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

4.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

4.4.4 AccountServicer <AcctSvcr>

Presence: [0..1]

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

AccountServicer <AcctSvcr> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

4.4.5 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount42](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1370
	Type <Tp>	[0..1]	±		1370
	Name <Nm>	[0..1]	Text		1370
	Designation <Dsgnt>	[0..1]	Text		1370

4.4.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet10](#) on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1619
	Type <Tp>	[0..1]	±		1619
	Name <Nm>	[0..1]	Text		1619
	Designation <Dsgnt>	[0..1]	Text		1619

4.4.7 IntermediaryInformation <IntrmyInf>

Presence: [0..10]

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

IntermediaryInformation <IntrmyInf> contains the following elements (see [Intermediary45](#) on page 1754 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1754
	Role <Role>	[0..1]	±		1755
	Account <Acct>	[0..1]	±		1755

4.4.8 BalanceForAccount <BalForAcct>

Presence: [0..*]

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

Impacted by: [C9 BalanceAtSafekeepingPlaceRule](#), [C18 FinancialInstrumentAttributesRule](#), [C19 HoldingAdditionalDetailsRule](#)

BalanceForAccount <BalForAcct> contains the following **AggregateBalanceInformation43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C21, C22, C23	122
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C24	124
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		126
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		127
	AggregateBalance <AggtBal>	[1..1]	±		127
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	127
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		128
	PriceDetails <PricDtls>	[1..*]	±	C40	128
	ForeignExchangeDetails <FXDtls>	[0..*]	±		129
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		129
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		130
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		130
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		130
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		131
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C36	131
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C17, C37	132
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C20, C6	133
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	134
	PlaceOfListing <PlcOfListg>	[0..1]	±		135
	Pledgee <Pldgee>	[0..1]	±	C25	135
	AggregateBalance <AggtBal>	[1..1]	±		136
	PriceDetails <PricDtls>	[1..*]	±	C40	136
	ForeignExchangeDetails <FXDtls>	[0..*]	±		137
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		138
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		138
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		138

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		138
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		139
	ExposureType <XpsrTp>	[0..1]	±		139
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C36	139
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C17, C37	140
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		141
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		141
	SupplementaryData <SplmtryData>	[0..*]	±	C39	141

Constraints

- **BalanceAtSafekeepingPlaceRule**

(Rule)

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

(Rule)

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

(Rule)

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

4.4.8.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C14 DescriptionPresenceRule, C15 DescriptionUsageRule, C21 ISINGuideline,
C22 ISINPresenceRule, C23 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20 on page 1516](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

4.4.8.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C5 AdditionalDetailsRule, C24 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122 on page 1491](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvsPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PlaceOfListingRule**

(Rule)

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

4.4.8.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see [FinancialInstrument22](#) on page 1518 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1519
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1519
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1519
	ProductGroup <PdctGrp>	[0..1]	Text		1519
	UmbrellaName <UmbrellNm>	[0..1]	Text		1519
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1519
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1520
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1520
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1521
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1521
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1521

4.4.8.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>

Presence: [0..1]

Definition: Details of the swap contract.

AdditionalDerivativeAttributes <AddtlDerivAttrbts> contains the following elements (see [DerivativeBasicAttributes2](#) on page 1522 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C8	1522
	InterestIncludedInPrice <IntrstInclnPric>	[0..1]	Indicator		1523

4.4.8.5 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance22](#) on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1460
	Quantity <Qty>	[1..1]	±		1460

4.4.8.6 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: C33 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see SafeKeepingPlace4 on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

 Or /LEI Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00383

– *Error Text:* SafekeepingPlaceFormat or LEI must be present.

4.4.8.7 CorporateActionOptionType <CorpActnOptnTp>

Presence: [0..1]

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

Datatype: CorporateActionOption5Code on page 2204

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

4.4.8.8 PriceDetails <PricDtls>

Presence: [1..*]

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

Impacted by: C40 ValueRule

PriceDetails <PricDtls> contains the following elements (see [PricInformation22](#) on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1791
	Value <Val>	[1..1]			1792
{Or	Rate <Rate>	[1..1]	Rate		1792
Or	Amount <Amt>	[1..1]	Amount	C2	1792
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1793
	ValueType <ValTp>	[1..1]	±		1793
	SourceOfPrice <SrcOfPric>	[0..1]			1793
	Identification <Id>	[0..1]	±		1793
	Type <Tp>	[1..1]			1794
{Or	Code <Cd>	[1..1]	CodeSet		1794
Or}	Proprietary <Prtry>	[1..1]	±		1794
	QuotationDate <QtnDt>	[0..1]	±		1794

Constraints

- **ValueRule**

(Rule)

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

4.4.8.9 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see [ForeignExchangeTerms35](#) on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1525
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1526
	ExchangeRate <XchgRate>	[1..1]	Rate		1526
	QuotationDate <QtnDt>	[0..1]	DateTime		1527
	QuotingInstitution <QtgInstn>	[0..1]	±		1527

4.4.8.10 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number on page 2336](#)

4.4.8.11 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [1..1]

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts5 on page 1469](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1469
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1469
	BookValue <BookVal>	[0..1]	±		1469
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1470
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1470

4.4.8.12 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts5 on page 1469](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1469
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1469
	BookValue <BookVal>	[0..1]	±		1469
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1470
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1470

4.4.8.13 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

Presence: [0..1]

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

AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts> contains the following elements (see [BalanceAmounts5](#) on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1469
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1469
	BookValue <BookVal>	[0..1]	±		1469
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1470
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1470

4.4.8.14 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown70](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1840
	LotQuantity <LotQty>	[0..1]	±		1840
	LotDateTime <LotDtTm>	[0..1]	±		1840
	LotPrice <LotPric>	[0..1]	±		1841
	TypeOfPrice <TpOfPric>	[0..1]	±		1841
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1841
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1841
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1842

4.4.8.15 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

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

Impacted by: [C8 AvailableWithNoStatusRule](#) , [C36 SubBalanceAdditionalDetailsRule](#)

BalanceBreakdown <BalBrkdw> contains the following elements (see [SubBalanceInformation23](#) on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1455
	Quantity <Qty>	[1..1]	±		1455
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1455
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>	[0..*]	±	C17, C37	1456

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00125
- *Error Text:* QuantityAndAvailability cannot be used.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.8.16 AdditionalBalanceBreakdown <AddtlBalBrkdw>

Presence: [0..*]

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

Impacted by: [C17 EligibleForCollateralPurposesRule](#) , [C37 SubBalanceAdditionalDetailsRule](#)

AdditionalBalanceBreakdown <AddtlBalBrkdw> contains the following elements (see [AdditionalBalanceInformation23](#) on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1450
	Quantity <Qty>	[1..1]	±		1450
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1451

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.8.17 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

Presence: [0..*]

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

Impacted by: C20 HoldingAdditionalDetailsRule, C6 AggregateBalanceGuideline

BalanceAtSafekeepingPlace <BalAtSfkpgPlc> contains the following
AggregateBalancePerSafekeepingPlace40 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	134
	PlaceOfListing <PlcOfListg>	[0..1]	±		135
	Pledgee <Pldgee>	[0..1]	±	C25	135
	AggregateBalance <AggtBal>	[1..1]	±		136
	PriceDetails <PricDtls>	[1..*]	±	C40	136
	ForeignExchangeDetails <FXDtls>	[0..*]	±		137
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		138
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		138
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		138
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		138
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		139
	ExposureType <XpsrTp>	[0..1]	±		139
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C36	139
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C17, C37	140
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		141

Constraints

- **AggregateBalanceGuideline**

(Guideline)

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

- **HoldingAdditionalDetailsRule**

(Rule)

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

4.4.8.17.1 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

Impacted by: C33 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

4.4.8.17.2 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see [MarketIdentification4Choice](#) on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1573
Or}	Description <Desc>	[1..1]	Text		1573

4.4.8.17.3 Pledgee <Pldgee>

Presence: [0..1]

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

Impacted by: C25 PledgeeTypeAndIdentificationOrLEIRule

Pledgee <Pldgee> contains the following elements (see [Pledgee4](#) on page 1761 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1761
{Or	TypeAndIdentification <TpAndId>	[1..1]			1762
	Identification <Id>	[1..1]	IdentifierSet	C1	1762
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1763
Or	Identification <Id>	[1..1]			1763
	Identification <Id>	[0..1]	Text		1763
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763
	LEI <LEI>	[0..1]	IdentifierSet		1764

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

(Rule)

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present
 Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00384
- *Error Text:* PledgeeTypeAndIdentification or LEI must be present.

4.4.8.17.4 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance22](#) on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1460
	Quantity <Qty>	[1..1]	±		1460

4.4.8.17.5 PriceDetails <PricDtls>

Presence: [1..*]

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

Impacted by: C40 ValueRule

PriceDetails <PricDtls> contains the following elements (see PriceInformation22 on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1791
	Value <Val>	[1..1]			1792
{Or	Rate <Rate>	[1..1]	Rate		1792
Or	Amount <Amt>	[1..1]	Amount	C2	1792
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1793
	ValueType <ValTp>	[1..1]	±		1793
	SourceOfPrice <SrcOfPric>	[0..1]			1793
	Identification <Id>	[0..1]	±		1793
	Type <Tp>	[1..1]			1794
{Or	Code <Cd>	[1..1]	CodeSet		1794
Or}	Proprietary <Prtry>	[1..1]	±		1794
	QuotationDate <QtnDt>	[0..1]	±		1794

Constraints

- **ValueRule**

(Rule)

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

4.4.8.17.6 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see ForeignExchangeTerms35 on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1525
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1526
	ExchangeRate <XchgRate>	[1..1]	Rate		1526
	QuotationDate <QtnDt>	[0..1]	DateTime		1527
	QuotingInstitution <QtgInstn>	[0..1]	±		1527

4.4.8.17.7 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number on page 2336](#)

4.4.8.17.8 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [1..1]

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts5 on page 1469](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1469
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1469
	BookValue <BookVal>	[0..1]	±		1469
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1470
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1470

4.4.8.17.9 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts5 on page 1469](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1469
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1469
	BookValue <BookVal>	[0..1]	±		1469
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1470
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1470

4.4.8.17.10 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

Presence: [0..1]

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

AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts> contains the following elements (see [BalanceAmounts5](#) on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1469
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1469
	BookValue <BookVal>	[0..1]	±		1469
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1470
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1470

4.4.8.17.11 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown70](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1840
	LotQuantity <LotQty>	[0..1]	±		1840
	LotDateTime <LotDtTm>	[0..1]	±		1840
	LotPrice <LotPric>	[0..1]	±		1841
	TypeOfPrice <TpOfPric>	[0..1]	±		1841
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1841
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1841
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1842

4.4.8.17.12 ExposureType <XpsrTp>

Presence: [0..1]

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

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType24Choice](#) on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1606
Or}	Proprietary <Prtry>	[1..1]	±		1607

4.4.8.17.13 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

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

Impacted by: C8 AvailableWithNoStatusRule , C36 SubBalanceAdditionalDetailsRule

BalanceBreakdown <BalBrkdw> contains the following elements (see SubBalanceInformation23 on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1455
	Quantity <Qty>	[1..1]	±		1455
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1455
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>	[0..*]	±	C17, C37	1456

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00125
- *Error Text:* QuantityAndAvailability cannot be used.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.8.17.14 AdditionalBalanceBreakdown <AddtlBalBrkdw>

Presence: [0..*]

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

Impacted by: C17 EligibleForCollateralPurposesRule , C37 SubBalanceAdditionalDetailsRule

AdditionalBalanceBreakdown <AddtlBalBrkdwn> contains the following elements (see [AdditionalBalanceInformation23](#) on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1450
	Quantity <Qty>	[1..1]	±		1450
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1451

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.8.17.15 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

4.4.8.18 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

4.4.8.19 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C39 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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

4.4.9 SubAccountDetails <SubAcctDtls>

Presence: [0..*]

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

Impacted by: C3 ActivityAndBalanceForSubAccount1Rule, C4 ActivityAndBalanceForSubAccount2Rule, C28 SafekeepingAccountOrBlockChainAddress1Rule, C30 SafekeepingAccountOrBlockChainAddress2Rule, C32 SafekeepingAccountOrBlockChainAddress3Rule, C38 SubSafekeepingReportingRule

SubAccountDetails <SubAcctDtls> contains the following **SubAccountIdentification68** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		146
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		146
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		146
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		146
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C9, C18, C19	147
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C21, C22, C23	149
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C24	151
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		153
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		154
	AggregateBalance <AggtBal>	[1..1]	±		154
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	154
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		155
	PriceDetails <PricDtls>	[1..*]	±	C40	155
	ForeignExchangeDetails <FXDtls>	[0..*]	±		156
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		156
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		157
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		157
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		157
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		158
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C8, C36	158
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C17, C37	159
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C20, C6	160
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	161
	PlaceOfListing <PlcOfListg>	[0..1]	±		162
	Pledgee <Pldgee>	[0..1]	±	C25	162
	AggregateBalance <AggtBal>	[1..1]	±		163
	PriceDetails <PricDtls>	[1..*]	±	C40	163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ForeignExchangeDetails <FXDtIs>	[0..*]	±		164
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		164
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		165
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		165
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		165
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		166
	ExposureType <XpsrTp>	[0..1]	±		166
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C8, C36	166
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C17, C37	167
	HoldingAdditionalDetails <HldgAddtlDtIs>	[0..1]	Text		168
	HoldingAdditionalDetails <HldgAddtlDtIs>	[0..1]	Text		168
	SupplementaryData <SplmtryData>	[0..*]	±	C39	168

Constraints

- **ActivityAndBalanceForSubAccount1Rule**

(Rule)

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

On Condition

/ActivityIndicator is equal to value 'true'

Following Must be True

/BalanceForSubAccount[1] Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00090
- *Error Text:* BalanceForSubAccount must be present.

- **ActivityAndBalanceForSubAccount2Rule**

(Rule)

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

On Condition

/ActivityIndicator is equal to value 'false'

Following Must be True

/BalanceForSubAccount[*] Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00091
- *Error Text:* BalanceForSubAccount is not allowed.

• **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
  /SafekeepingAccount is present
Following Must be True
  /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
  /BlockChainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

```
Following Must be True
  /SafekeepingAccount Must be present
Or
  /BlockChainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SubSafekeepingReportingRule**

(Rule)

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

4.4.9.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

4.4.9.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount34](#) on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1374
	Type <Tp>	[0..1]	±		1374
	Name <Nm>	[0..1]	Text		1374

4.4.9.3 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet9](#) on page 1620 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1620
	Type <Tp>	[0..1]	±		1620
	Name <Nm>	[0..1]	Text		1620

4.4.9.4 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

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

4.4.9.5 BalanceForSubAccount <BalForSubAcct>

Presence: [0..*]

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

Impacted by: [C9 BalanceAtSafekeepingPlaceRule](#), [C18 FinancialInstrumentAttributesRule](#), [C19 HoldingAdditionalDetailsRule](#)

BalanceForSubAccount <BalForSubAcct> contains the following **AggregateBalanceInformation43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C21, C22, C23	149
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C24	151
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		153
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		154
	AggregateBalance <AggtBal>	[1..1]	±		154
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	154
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		155
	PriceDetails <PricDtls>	[1..*]	±	C40	155
	ForeignExchangeDetails <FXDtls>	[0..*]	±		156
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		156
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		157
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		157
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		157
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		158
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C8, C36	158
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C17, C37	159
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C20, C6	160
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	161
	PlaceOfListing <PlcOfListg>	[0..1]	±		162
	Pledgee <Pldgee>	[0..1]	±	C25	162
	AggregateBalance <AggtBal>	[1..1]	±		163
	PriceDetails <PricDtls>	[1..*]	±	C40	163
	ForeignExchangeDetails <FXDtls>	[0..*]	±		164
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		164
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		165
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		165

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		165
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		166
	ExposureType <XpsrTp>	[0..1]	±		166
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C36	166
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C17, C37	167
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		168
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		168
	SupplementaryData <SplmtryData>	[0..*]	±	C39	168

Constraints

- **BalanceAtSafekeepingPlaceRule**

(Rule)

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

(Rule)

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

(Rule)

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

4.4.9.5.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C14 DescriptionPresenceRule, C15 DescriptionUsageRule, C21 ISINGuideline, C22 ISINPresenceRule, C23 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

4.4.9.5.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C5 AdditionalDetailsRule, C24 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122 on page 1491](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvspPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PlaceOfListingRule**

(Rule)

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

4.4.9.5.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see [FinancialInstrument22](#) on page 1518 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1519
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1519
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1519
	ProductGroup <PdctGrp>	[0..1]	Text		1519
	UmbrellaName <UmbrellNm>	[0..1]	Text		1519
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1519
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1520
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1520
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1521
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1521
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1521

4.4.9.5.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>

Presence: [0..1]

Definition: Details of the swap contract.

AdditionalDerivativeAttributes <AddtlDerivAttrbts> contains the following elements (see [DerivativeBasicAttributes2](#) on page 1522 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C8	1522
	InterestIncludedInPrice <IntrstInclnPric>	[0..1]	Indicator		1523

4.4.9.5.5 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance22](#) on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1460
	Quantity <Qty>	[1..1]	±		1460

4.4.9.5.6 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: C33 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see SafeKeepingPlace4 on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00383

– *Error Text:* SafekeepingPlaceFormat or LEI must be present.

4.4.9.5.7 CorporateActionOptionType <CorpActnOptnTp>

Presence: [0..1]

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

Datatype: CorporateActionOption5Code on page 2204

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

4.4.9.5.8 PriceDetails <PricDtls>

Presence: [1..*]

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

Impacted by: C40 ValueRule

PriceDetails <PricDtls> contains the following elements (see [PricInformation22](#) on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1791
	Value <Val>	[1..1]			1792
{Or	Rate <Rate>	[1..1]	Rate		1792
Or	Amount <Amt>	[1..1]	Amount	C2	1792
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1793
	ValueType <ValTp>	[1..1]	±		1793
	SourceOfPrice <SrcOfPric>	[0..1]			1793
	Identification <Id>	[0..1]	±		1793
	Type <Tp>	[1..1]			1794
{Or	Code <Cd>	[1..1]	CodeSet		1794
Or}	Proprietary <Prtry>	[1..1]	±		1794
	QuotationDate <QtnDt>	[0..1]	±		1794

Constraints

- **ValueRule**

(Rule)

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

4.4.9.5.9 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see [ForeignExchangeTerms35](#) on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1525
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1526
	ExchangeRate <XchgRate>	[1..1]	Rate		1526
	QuotationDate <QtnDt>	[0..1]	DateTime		1527
	QuotingInstitution <QtgInstn>	[0..1]	±		1527

4.4.9.5.10 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number on page 2336](#)

4.4.9.5.11 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [1..1]

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts5 on page 1469](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1469
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1469
	BookValue <BookVal>	[0..1]	±		1469
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1470
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1470

4.4.9.5.12 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts5 on page 1469](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1469
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1469
	BookValue <BookVal>	[0..1]	±		1469
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1470
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1470

4.4.9.5.13 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

Presence: [0..1]

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

AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts> contains the following elements (see [BalanceAmounts5](#) on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1469
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1469
	BookValue <BookVal>	[0..1]	±		1469
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1470
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1470

4.4.9.5.14 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown70](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1840
	LotQuantity <LotQty>	[0..1]	±		1840
	LotDateTime <LotDtTm>	[0..1]	±		1840
	LotPrice <LotPric>	[0..1]	±		1841
	TypeOfPrice <TpOfPric>	[0..1]	±		1841
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1841
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1841
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1842

4.4.9.5.15 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

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

Impacted by: [C8 AvailableWithNoStatusRule](#) , [C36 SubBalanceAdditionalDetailsRule](#)

BalanceBreakdown <BalBrkwn> contains the following elements (see [SubBalanceInformation23](#) on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1455
	Quantity <Qty>	[1..1]	±		1455
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1455
	AdditionalBalanceBreakdownDetails <AddtlBalBrkwnDtls>	[0..*]	±	C17, C37	1456

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00125
- *Error Text:* QuantityAndAvailability cannot be used.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.9.5.16 AdditionalBalanceBreakdown <AddtlBalBrkwn>

Presence: [0..*]

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

Impacted by: [C17 EligibleForCollateralPurposesRule](#) , [C37 SubBalanceAdditionalDetailsRule](#)

AdditionalBalanceBreakdown <AddtlBalBrkwn> contains the following elements (see [AdditionalBalanceInformation23](#) on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1450
	Quantity <Qty>	[1..1]	±		1450
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1451

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.9.5.17 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

Presence: [0..*]

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

Impacted by: C20 HoldingAdditionalDetailsRule, C6 AggregateBalanceGuideline

BalanceAtSafekeepingPlace <BalAtSfkpgPlc> contains the following
AggregateBalancePerSafekeepingPlace40 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	161
	PlaceOfListing <PlcOfListg>	[0..1]	±		162
	Pledgee <Pldgee>	[0..1]	±	C25	162
	AggregateBalance <AggtBal>	[1..1]	±		163
	PriceDetails <PricDtls>	[1..*]	±	C40	163
	ForeignExchangeDetails <FXDtls>	[0..*]	±		164
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		164
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		165
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		165
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		165
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		166
	ExposureType <XpsrTp>	[0..1]	±		166
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C36	166
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C17, C37	167
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		168

Constraints

- **AggregateBalanceGuideline**

(Guideline)

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

- **HoldingAdditionalDetailsRule**

(Rule)

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

4.4.9.5.17.1 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

Impacted by: C33 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

4.4.9.5.17.2 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see [MarketIdentification4Choice](#) on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1573
Or}	Description <Desc>	[1..1]	Text		1573

4.4.9.5.17.3 Pledgee <Pldgee>

Presence: [0..1]

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

Impacted by: C25 PledgeeTypeAndIdentificationOrLEIRule

Pledgee <Pldgee> contains the following elements (see [Pledgee4](#) on page 1761 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1761
{Or	TypeAndIdentification <TpAndId>	[1..1]			1762
	Identification <Id>	[1..1]	IdentifierSet	C1	1762
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1763
Or	Identification <Id>	[1..1]			1763
	Identification <Id>	[0..1]	Text		1763
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763
	LEI <LEI>	[0..1]	IdentifierSet		1764

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

(Rule)

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

 /PledgeeTypeAndIdentification Must be present
 Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00384
- *Error Text:* PledgeeTypeAndIdentification or LEI must be present.

4.4.9.5.17.4 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see [Balance22](#) on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1460
	Quantity <Qty>	[1..1]	±		1460

4.4.9.5.17.5 PriceDetails <PricDtls>

Presence: [1..*]

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

Impacted by: [C40 ValueRule](#)

PriceDetails <PricDtls> contains the following elements (see [PricInformation22](#) on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1791
	Value <Val>	[1..1]			1792
{Or	Rate <Rate>	[1..1]	Rate		1792
Or	Amount <Amt>	[1..1]	Amount	C2	1792
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1793
	ValueType <ValTp>	[1..1]	±		1793
	SourceOfPrice <SrcOfPric>	[0..1]			1793
	Identification <Id>	[0..1]	±		1793
	Type <Tp>	[1..1]			1794
{Or	Code <Cd>	[1..1]	CodeSet		1794
Or}	Proprietary <Prtry>	[1..1]	±		1794
	QuotationDate <QtnDt>	[0..1]	±		1794

Constraints

- **ValueRule**

(Rule)

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

4.4.9.5.17.6 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see [ForeignExchangeTerms35](#) on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1525
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1526
	ExchangeRate <XchgRate>	[1..1]	Rate		1526
	QuotationDate <QtnDt>	[0..1]	DateTime		1527
	QuotingInstitution <QtgInstn>	[0..1]	±		1527

4.4.9.5.17.7 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: [Number on page 2336](#)

4.4.9.5.17.8 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [1..1]

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts5 on page 1469](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1469
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1469
	BookValue <BookVal>	[0..1]	±		1469
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1470
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1470

4.4.9.5.17.9 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts5 on page 1469](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1469
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1469
	BookValue <BookVal>	[0..1]	±		1469
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1470
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1470

4.4.9.5.17.10 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

Presence: [0..1]

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

AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts> contains the following elements (see [BalanceAmounts5](#) on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1469
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1469
	BookValue <BookVal>	[0..1]	±		1469
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1470
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1470

4.4.9.5.17.11 QuantityBreakdown <QtyBrkdw>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdw> contains the following elements (see [QuantityBreakdown70](#) on page 1840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1840
	LotQuantity <LotQty>	[0..1]	±		1840
	LotDateTime <LotDtTm>	[0..1]	±		1840
	LotPrice <LotPric>	[0..1]	±		1841
	TypeOfPrice <TpOfPric>	[0..1]	±		1841
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1841
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1841
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1842

4.4.9.5.17.12 ExposureType <XpsrTp>

Presence: [0..1]

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

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType24Choice](#) on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1606
Or}	Proprietary <Prtry>	[1..1]	±		1607

4.4.9.5.17.13 BalanceBreakdown <BalBrkdw>

Presence: [0..*]

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

Impacted by: C8 AvailableWithNoStatusRule , C36 SubBalanceAdditionalDetailsRule

BalanceBreakdown <BalBrkdw> contains the following elements (see SubBalanceInformation23 on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1455
	Quantity <Qty>	[1..1]	±		1455
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1455
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>	[0..*]	±	C17, C37	1456

Constraints

- **AvailableWithNoStatusRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00125
- *Error Text:* QuantityAndAvailability cannot be used.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.9.5.17.14 AdditionalBalanceBreakdown <AddtlBalBrkdw>

Presence: [0..*]

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

Impacted by: C17 EligibleForCollateralPurposesRule , C37 SubBalanceAdditionalDetailsRule

AdditionalBalanceBreakdown <AddtlBalBrkdwn> contains the following elements (see [AdditionalBalanceInformation23](#) on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1450
	Quantity <Qty>	[1..1]	±		1450
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1451

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

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

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'
 Following Must be True
 /Quantity/QuantityAndAvailability Must be absent

Error handling:

- Error severity: Fatal
- Error Code: X00126
- Error Text: QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

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

4.4.9.5.17.15 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

4.4.9.5.18 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

4.4.9.5.19 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C39 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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

4.4.10 AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>

Presence: [0..1]

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

AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts> contains the following **TotalValueInPageAndStatement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		169
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>	[1..1]	±		169
	TotalBookValueOfStatement <TtlBookValOfStmt>	[0..1]	±		170

4.4.10.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>

Presence: [0..1]

Definition: Total value of positions reported in this message.

TotalHoldingsValueOfPage <TtlHldgsValOfPg> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

4.4.10.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>

Presence: [1..1]

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

TotalHoldingsValueOfStatement <TtlHldgsValOfStmt> contains the following elements (see AmountAndDirection14 on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

4.4.10.3 TotalBookValueOfStatement <TtlBookValOfStmt>

Presence: [0..1]

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

TotalBookValueOfStatement <TtlBookValOfStmt> contains the following elements (see AmountAndDirection14 on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

4.4.11 AlternateReportingCurrencyTotalAmounts <AltrnRptgCcyTtlAmts>

Presence: [0..1]

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

AlternateReportingCurrencyTotalAmounts <AltrnRptgCcyTtlAmts> contains the following TotalValueInPageAndStatement4 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		170
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>	[1..1]	±		171
	TotalBookValueOfStatement <TtlBookValOfStmt>	[0..1]	±		171

4.4.11.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>

Presence: [0..1]

Definition: Total value of positions reported in this message.

TotalHoldingsValueOfPage <TtIHldgsValOfPg> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

4.4.11.2 TotalHoldingsValueOfStatement <TtIHldgsValOfStmt>

Presence: [1..1]

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

TotalHoldingsValueOfStatement <TtIHldgsValOfStmt> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

4.4.11.3 TotalBookValueOfStatement <TtIBookValOfStmt>

Presence: [0..1]

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

TotalBookValueOfStatement <TtIBookValOfStmt> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

5 **MX semt.013.002.06**

IntraPositionMovementInstruction002V06

5.1 **MessageDefinition Functionality**

Scope

An account owner sends a IntraPositionMovementInstruction to an account servicer to instruct the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.

The account owner/servicer relationship may be:

- a global custodian which has an account with its local agent (sub-custodian), or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information.

using the relevant elements in the Business Application Header.

Outline

The IntraPositionMovementInstruction002V06 MessageDefinition is composed of 12 MessageBuildingBlocks:

- A. TransactionIdentification
Unambiguous identification of the transaction as known by the instructing party.
- B. CorporateActionEventIdentification
Identification assigned by the account servicer to unambiguously identify a corporate action event.
- C. NumberCounts
Count of the number of transactions linked.
- D. Linkages

Link to another transaction that must be processed after, before or at the same time.

E. AccountOwner

Party that legally owns the account.

F. SafekeepingAccount

Account to or from which a securities entry is made.

G. BlockChainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

H. SafekeepingPlace

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

I. FinancialInstrumentIdentification

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

J. FinancialInstrumentAttributes

Elements characterising a financial instrument.

K. IntraPositionDetails

Intra-position movement transaction details.

L. SupplementaryData

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

5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntInst>	[1..1]		C22, C23, C24	
	TransactionIdentification <TxId>	[1..1]	Text		179
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		180
	NumberCounts <NbCounts>	[0..1]	±	C8	180
	Linkages <Lnkgs>	[0..*]	±		180
	AccountOwner <AcctOwnr>	[0..1]	±		181
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		181
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		181
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		181
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C12, C15, C17, C19	182
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C2, C21	183
	IntraPositionDetails <IntraPosDtls>	[1..1]		C3, C5	186
	Priority <Prty>	[0..1]	±		187
	SettlementQuantity <SttlmQty>	[1..1]	±	C14	188
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		188
	SettlementDate <SttlmDt>	[1..1]	±		188
	BalanceFrom <BalFr>	[1..1]	±		189
	BalanceTo <BalTo>	[1..1]	±		189
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		189
	SupplementaryData <SplmtryData>	[0..*]	±	C26	189

5.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C2 AdditionalDetailsRule

(Rule)

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

C3 AdditionalDetailsRule

(Rule)

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

C4 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C5 BalanceFromToRule

(Rule)

The SecuritiesBalanceType of BalanceFrom must be different from the SecuritiesBalanceType of BalanceTo. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00149
- *Error Text:* 'Balance From' must be different from the 'Balance To'

C6 BlockTradeGuideline

(Guideline)

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on www.smpg.info.

C7 Country

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C8 CurrentInstructionNumberRule

(Rule)

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

C9 CurrentInstructionNumberRule

(Rule)

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

C10 DescriptionPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C11 DescriptionPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C12 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C13 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C14 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C15 ISINGuideline

(Rule)

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

C16 ISINGuideline

(Rule)

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

C17 ISINPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C18 ISINPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C19 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C20 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C21 PlaceOfListingRule

(Rule)

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

C22 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C23 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C24 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

```
Following Must be True
  /SafekeepingAccount Must be present
Or   /BlockChainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C25 ShortLongNumberRule

(Rule)

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

C26 SupplementaryDataRule

(Rule)

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.

C27 WithLinkageRule

(Rule)

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

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

5.4.2 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

5.4.3 NumberCounts <NbCounts>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: [C8 CurrentInstructionNumberRule](#)

NumberCounts <NbCounts> contains one of the following elements (see [NumberCount1Choice on page 1715](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1715
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1715
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1716
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1716

Constraints

- **CurrentInstructionNumberRule**

(Rule)

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

5.4.4 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Linkages <Lnkgs> contains the following elements (see [Linkages60 on page 1617](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C87	1617
	MessageNumber <MsgNb>	[0..1]	±	C6	1617
	Reference <Ref>	[1..1]	±		1618
	ReferenceOwner <RefOwnr>	[0..1]	±		1618

5.4.5 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains one of the following elements (see [PartyIdentification136Choice](#) on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1753
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1754

5.4.6 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

5.4.7 BlockchainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see [BlockchainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

5.4.8 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat39Choice](#) on page 1853 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1853
Or	Country <Ctry>	[1..1]	CodeSet	C3	1854
Or	TypeAndIdentification <TpAndId>	[1..1]			1854
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1854
	Identification <Id>	[1..1]	IdentifierSet	C1	1855
Or}	Proprietary <Prtry>	[1..1]	±		1855

5.4.9 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C10 DescriptionPresenceRule](#), [C12 DescriptionUsageRule](#), [C15 ISINGuideline](#), [C17 ISINPresenceRule](#), [C19 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

5.4.10 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C2 AdditionalDetailsRule, C21 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes119 on page 1503](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1505
	DayCountBasis <DayCntBsis>	[0..1]	±		1505
	RegistrationForm <RegnForm>	[0..1]	±		1506
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1506
	PaymentStatus <PmtSts>	[0..1]	±		1506
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1506
	ClassificationType <ClssfctnTp>	[0..1]	±		1507
	OptionStyle <OptnStyle>	[0..1]	±		1507
	OptionType <OptnTp>	[0..1]	±		1507
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1508
	CouponDate <CpnDt>	[0..1]	Date		1508
	ExpiryDate <XpryDt>	[0..1]	Date		1508
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1508
	MaturityDate <MtrtyDt>	[0..1]	Date		1508
	IssueDate <IssDt>	[0..1]	Date		1508
	NextCallableDate <NxtClblDt>	[0..1]	Date		1509
	PutableDate <PutblDt>	[0..1]	Date		1509
	DatedDate <DtdDt>	[0..1]	Date		1509
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1509
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1509
	CurrentFactor <CurFctr>	[0..1]	Rate		1509
	NextFactor <NxtFctr>	[0..1]	Rate		1509
	InterestRate <IntrstRate>	[0..1]	Rate		1510
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1510
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1510
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1510
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1510
	PoolNumber <PoolNb>	[0..1]	±		1510
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1511
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1511

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CallableIndicator <ClblInd>	[0..1]	Indicator		1511
	PutableIndicator <PutblInd>	[0..1]	Indicator		1511
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1512
	ExercisePrice <ExrcPric>	[0..1]	±		1512
	SubscriptionPrice <SbcptPric>	[0..1]	±		1512
	ConversionPrice <ConvspPric>	[0..1]	±		1512
	StrikePrice <StrkPric>	[0..1]	±		1513
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1513
	ContractSize <CtrctSz>	[0..1]	±	C14	1513
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C17, C19, C21	1514
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1515

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PlaceOfListingRule**

(Rule)

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

5.4.11 IntraPositionDetails <IntraPosDtls>

Presence: [1..1]

Definition: Intra-position movement transaction details.

Impacted by: C3 AdditionalDetailsRule, C5 BalanceFromToRule

IntraPositionDetails <IntraPosDtIs> contains the following **IntraPositionDetails62** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		187
	SettlementQuantity <SttlmQty>	[1..1]	±	C14	188
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		188
	SettlementDate <SttlmDt>	[1..1]	±		188
	BalanceFrom <BalFr>	[1..1]	±		189
	BalanceTo <BalTo>	[1..1]	±		189
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtIs>	[0..1]	Text		189

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **BalanceFromToRule**

(Rule)

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

On Condition

 /BalanceFrom/Type/Code is present

And /BalanceTo/Type/Code is present

Following Must be True

 /BalanceFrom/Type/Code Must be different from /BalanceTo/Type/Code

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00149

– *Error Text:* 'Balance From' must be different from the 'Balance To'

5.4.11.1 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric5Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671

5.4.11.2 SettlementQuantity <StlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

SettlementQuantity <StlmQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

5.4.11.3 SecuritiesSubBalanceIdentification <SctiesSubBalld>

Presence: [0..1]

Definition: Number identifying a securities sub balance type (for example, restriction identification etc...).

SecuritiesSubBalanceIdentification <SctiesSubBalld> contains the following elements (see [GenericIdentification39](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1717
	Issuer <Issr>	[0..1]	Text		1717

5.4.11.4 SettlementDate <StlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be moved.

SettlementDate <StlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

5.4.11.5 BalanceFrom <BalFr>

Presence: [1..1]

Definition: Balance from which the securities are moving.

BalanceFrom <BalFr> contains the following elements (see [SecuritiesSubBalanceTypeAndQuantityBreakdown6](#) on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1457
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1457

5.4.11.6 BalanceTo <BalTo>

Presence: [1..1]

Definition: Balance to which the securities are moving.

BalanceTo <BalTo> contains the following elements (see [SecuritiesSubBalanceTypeAndQuantityBreakdown6](#) on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1457
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1457

5.4.11.7 InstructionProcessingAdditionalDetails <InstrPrcgAddtIDtls>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax350Text](#) on page 2345

5.4.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C26 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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

6 **MX semt.014.002.07**

IntraPositionMovementStatusAdvice002V07

6.1 **MessageDefinition Functionality**

Scope

An account servicer sends a IntraPositionMovementStatusAdvice to an account owner to advise the status of an intra-position movement instruction previously sent by the account owner.

The account servicer/owner relationship may be:

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

Usage

The message may also be used to:

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

Outline

The IntraPositionMovementStatusAdvice002V07 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

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

B. ProcessingStatus

Provides details on the processing status of the transaction.

C. SettlementStatus

Provides the status of settlement of a transaction.

D. TransactionDetails

Identifies the details of the transaction.

E. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntStsAdv<	[1..1]			
	TransactionIdentification <TxId>	[1..1]	±	C8	195
	ProcessingStatus <PrcgSts>	[0..1]			196
{Or	Rejected <Rjctd>	[1..1]	±		196
Or	Repair <Rpr>	[1..1]	±		196
Or	Cancelled <Canc>	[1..1]	±		197
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		197
Or}	Proprietary <Prtry>	[1..1]	±		197
	SettlementStatus <StlmSts>	[0..1]	±	C10	198
	TransactionDetails <TxDtls>	[0..1]		C11, C12, C13	198
	PoolIdentification <PoolId>	[0..1]	Text		200
	AccountOwner <AcctOwnr>	[0..1]	±		200
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		200
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		201
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C6, C7, C9	201
	SettlementQuantity <StlmQty>	[1..1]	±	C5	203
	LotNumber <LotNb>	[0..1]	±		203
	SettlementDate <StlmDt>	[1..1]	±		203
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		204
	BalanceFrom <BalFr>	[0..1]	±		204
	BalanceTo <BalTo>	[0..1]	±		204
	SupplementaryData <SplmtryData>	[0..*]	±	C14	204

6.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C2 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C3 DescriptionPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C4 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C5 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C6 ISINGuideline

(Rule)

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

C7 ISINPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194

- *Error Text:* At least one identification must be present.

C8 NoAccountOwnerTransactionIdentificationRule

(Rule)

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

C9 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C10 PendingToFailingRule

(Rule)

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

C11 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C12 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C13 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C14 SupplementaryDataRule

(Rule)

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

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Impacted by: [C8 NoAccountOwnerTransactionIdentificationRule](#)

TransactionIdentification <TxId> contains the following elements (see [TransactionIdentifications34](#) on page 1547 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1547
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1547
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1547
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1547

Constraints

- **NoAccountOwnerTransactionIdentificationRule**
(Rule)

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

6.4.2 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Provides details on the processing status of the transaction.

ProcessingStatus <PrcgSts> contains one of the following **IntraPositionProcessingStatus10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rejected <Rjctd>	[1..1]	±		196
Or	Repair <Rpr>	[1..1]	±		196
Or	Cancelled <Canc>	[1..1]	±		197
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		197
Or}	Proprietary <Prtry>	[1..1]	±		197

6.4.2.1 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionOrRepairStatus45Choice](#) on page 2084 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2084
Or}	Reason <Rsn>	[1..*]			2084
	Code <Cd>	[0..*]	±		2084
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2085

6.4.2.2 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RejectionOrRepairStatus45Choice](#) on page 2084 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2084
Or}	Reason <Rsn>	[1..*]			2084
	Code <Cd>	[0..*]	±		2084
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2085

6.4.2.3 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see [CancellationStatus25Choice](#) on page 2107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2107
Or}	Reason <Rsn>	[1..*]			2107
	Code <Cd>	[1..1]			2108
{Or	Code <Cd>	[1..1]	CodeSet		2108
Or}	Proprietary <Prtry>	[1..1]	±		2109
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2109

6.4.2.4 AcknowledgedAccepted <AckdAcctpd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAcctpd> contains one of the following elements (see [AcknowledgedAcceptedStatus25Choice](#) on page 2172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2172
Or}	Reason <Rsn>	[1..*]			2172
	Code <Cd>	[1..1]	±		2172
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2173

6.4.2.5 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies a choice of status for the processing of an intra-position movement.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

6.4.3 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C10 PendingToFailingRule](#)

SettlementStatus <SttlmSts> contains one of the following elements (see [SettlementStatus20Choice](#) on page 2155 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2156
Or	Failing <Fng>	[1..1]			2156
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2156
Or}	Reason <Rsn>	[1..*]			2156
	Code <Cd>	[1..1]	±		2157
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2157
Or}	Proprietary <Prtry>	[1..1]	±		2157

Constraints

- **PendingToFailingRule**

(Rule)

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

6.4.4 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: [C11 SafekeepingAccountOrBlockChainAddress1Rule](#), [C12 SafekeepingAccountOrBlockChainAddress2Rule](#), [C13 SafekeepingAccountOrBlockChainAddress3Rule](#)

TransactionDetails <TxDtIs> contains the following **IntraPositionDetails64** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PoolIdentification <PoolId>	[0..1]	Text		200
	AccountOwner <AcctOwnr>	[0..1]	±		200
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		200
	BlockChainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	±		201
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C6, C7, C9	201
	SettlementQuantity <SttlmQty>	[1..1]	±	C5	203
	LotNumber <LotNb>	[0..1]	±		203
	SettlementDate <SttlmDt>	[1..1]	±		203
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		204
	BalanceFrom <BalFr>	[0..1]	±		204
	BalanceTo <BalTo>	[0..1]	±		204

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

 /SafekeepingAccount Must be present
 Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

6.4.4.1 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: RestrictedFINXMax16Text on page 2343

6.4.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains one of the following elements (see PartyIdentification136Choice on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1753
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1754

6.4.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

6.4.4.4 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see [BlockChainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

6.4.4.5 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C3 DescriptionPresenceRule](#) ____, [C4 DescriptionUsageRule](#), [C6 ISINGuideline](#), [C7 ISINPresenceRule](#) ____, [C9 OtherIdentificationPresenceRule](#) __

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**
(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193

– *Error Text:* At least one identification must be present.

6.4.4.6 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: [C5 DigitalTokenUnitUsageRule](#)

SettlementQuantity <SttlmQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

6.4.4.7 LotNumber <LotNb>

Presence: [0..1]

Definition: Number identifying a lot constituting the financial instrument.

LotNumber <LotNb> contains the following elements (see [GenericIdentification39](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1717
	Issuer <Issr>	[0..1]	Text		1717

6.4.4.8 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be moved.

SettlementDate <SttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

6.4.4.9 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODatetime](#) on page 2333

6.4.4.10 BalanceFrom <BalFr>

Presence: [0..1]

Definition: Balance from which the securities are moving.

BalanceFrom <BalFr> contains one of the following elements (see [SecuritiesBalanceType11Choice](#) on page 1466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1466
Or}	Proprietary <Prtry>	[1..1]	±		1467

6.4.4.11 BalanceTo <BalTo>

Presence: [0..1]

Definition: Balance to which the securities are moving.

BalanceTo <BalTo> contains one of the following elements (see [SecuritiesBalanceType11Choice](#) on page 1466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1466
Or}	Proprietary <Prtry>	[1..1]	±		1467

6.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C14 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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

7 **MX semt.015.002.09** **IntraPositionMovementConfirmation002V09**

7.1 **MessageDefinition Functionality**

Scope

The IntraPositionMovementConfirmation is sent by an account servicer to an account owner to confirm the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participant
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The IntraPositionMovementConfirmation002V09 MessageDefinition is composed of 9 MessageBuildingBlocks:

- A. **AdditionalParameters**
Additional parameters for the transaction.
- B. **AccountOwner**
Party that legally owns the account.
- C. **SafekeepingAccount**
Account to or from which a securities entry is made.
- D. **BlockChainAddressOrWallet**
Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.
- E. **SafekeepingPlace**

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

F. FinancialInstrumentIdentification

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

G. FinancialInstrumentAttributes

Elements characterising a financial instrument.

H. IntraPositionDetails

Intra-position movement transaction details.

I. SupplementaryData

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

7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntConf>	[1..1]		C23, C24, C25	
	AdditionalParameters <AddtlParams>	[0..1]	±		214
	AccountOwner <AcctOwnr>	[0..1]	±		214
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		215
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		215
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		215
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C12, C16, C18, C20	216
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C22	217
	IntraPositionDetails <IntraPosDtls>	[1..1]		C4, C6	220
	SettledQuantity <SttldQty>	[1..1]	±	C14	221
	SecuritiesSubBalanceIdentification <SctiesSubBalld>	[0..1]	±		222
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		222
	PreviouslySettledQuantity <PrevlySttldQty>	[0..1]	±	C14	223
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	223
	SettlementDate <SttlmDt>	[1..1]	±		224
	AvailableDate <AvlblDt>	[0..1]	±		224
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C15	224
	BalanceFrom <BalFr>	[1..1]	±		225
	BalanceTo <BalTo>	[1..1]	±		225
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		225
	SupplementaryData <SplmtryData>	[0..*]	±	C26	225

7.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

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

C4 AdditionalDetailsRule

(Rule)

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

C5 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C6 BalanceFromToRule

(Rule)

The BalanceFrom/Type must be different from the BalanceTo/Type. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00149
- *Error Text:* 'Balance From' must be different from the 'Balance To'

C7 Country

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C8 CurrencyAmount

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C9 CurrencyAmount

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C10 DescriptionPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C11 DescriptionPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C12 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C13 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C14 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C15 EventTypeRule

(Rule)

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

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

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

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

C16 ISINGuideline

(Rule)

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

C17 ISINGuideline

(Rule)

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

C18 ISINPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C19 ISINPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C20 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C21 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C22 PlaceOfListingRule

(Rule)

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

C23 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

```
On Condition
  /SafekeepingAccount is present
Following Must be True
  /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C24 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

```
On Condition
  /BlockChainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C25 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
 Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C26 SupplementaryDataRule

(Rule)

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

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 AdditionalParameters <AddtlParams>

Presence: [0..1]

Definition: Additional parameters for the transaction.

AdditionalParameters <AddtlParams> contains the following elements (see [AdditionalParameters34](#) on page 1579 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1579
	PreviousPartialConfirmationIdentification <PrvsPrtlConflD>	[0..1]	Text		1580
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		1580
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1580
	PoolIdentification <PoolId>	[0..1]	Text		1580
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1580
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1580
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1580
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		1581

7.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains one of the following elements (see [PartyIdentification136Choice](#) on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1753
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1754

7.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

7.4.4 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

7.4.5 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat39Choice](#) on page 1853 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1853
Or	Country <Ctry>	[1..1]	CodeSet	C3	1854
Or	TypeAndIdentification <TpAndId>	[1..1]			1854
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1854
	Identification <Id>	[1..1]	IdentifierSet	C1	1855
Or}	Proprietary <Prtry>	[1..1]	±		1855

7.4.6 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C10 DescriptionPresenceRule](#), [C12 DescriptionUsageRule](#), [C16 ISINGuideline](#), [C18 ISINPresenceRule](#), [C20 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

7.4.7 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 AdditionalDetailsRule, C22 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes119 on page 1503](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1505
	DayCountBasis <DayCntBsis>	[0..1]	±		1505
	RegistrationForm <RegnForm>	[0..1]	±		1506
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1506
	PaymentStatus <PmtSts>	[0..1]	±		1506
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1506
	ClassificationType <ClssfctnTp>	[0..1]	±		1507
	OptionStyle <OptnStyle>	[0..1]	±		1507
	OptionType <OptnTp>	[0..1]	±		1507
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1508
	CouponDate <CpnDt>	[0..1]	Date		1508
	ExpiryDate <XpryDt>	[0..1]	Date		1508
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1508
	MaturityDate <MtrtyDt>	[0..1]	Date		1508
	IssueDate <IssDt>	[0..1]	Date		1508
	NextCallableDate <NxtClblDt>	[0..1]	Date		1509
	PutableDate <PutblDt>	[0..1]	Date		1509
	DatedDate <DtdDt>	[0..1]	Date		1509
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1509
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1509
	CurrentFactor <CurFctr>	[0..1]	Rate		1509
	NextFactor <NxtFctr>	[0..1]	Rate		1509
	InterestRate <IntrstRate>	[0..1]	Rate		1510
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1510
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1510
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1510
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1510
	PoolNumber <PoolNb>	[0..1]	±		1510
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1511
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1511

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CallableIndicator <ClblInd>	[0..1]	Indicator		1511
	PutableIndicator <PutblInd>	[0..1]	Indicator		1511
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1512
	ExercisePrice <ExrcPric>	[0..1]	±		1512
	SubscriptionPrice <SbcptPric>	[0..1]	±		1512
	ConversionPrice <ConvsvPric>	[0..1]	±		1512
	StrikePrice <StrkPric>	[0..1]	±		1513
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1513
	ContractSize <CtrctSz>	[0..1]	±	C14	1513
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C17, C19, C21	1514
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1515

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PlaceOfListingRule**

(Rule)

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

7.4.8 IntraPositionDetails <IntraPosDtls>

Presence: [1..1]

Definition: Intra-position movement transaction details.

Impacted by: C4 AdditionalDetailsRule, C6 BalanceFromToRule

IntraPositionDetails <IntraPosDtIs> contains the following **IntraPositionDetails61** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±	C14	221
	SecuritiesSubBalanceIdentification <SctiesSubBalld>	[0..1]	±		222
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		222
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C14	223
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	223
	SettlementDate <SttlmDt>	[1..1]	±		224
	AvailableDate <AvlbdDt>	[0..1]	±		224
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C15	224
	BalanceFrom <BalFr>	[1..1]	±		225
	BalanceTo <BalTo>	[1..1]	±		225
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtIs>	[0..1]	Text		225

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **BalanceFromToRule**

(Rule)

The BalanceFrom/Type must be different from the BalanceTo/Type.

On Condition

 /BalanceFrom/Type/Code is present

And /BalanceTo/Type/Code is present

Following Must be True

 /BalanceFrom/Type/Code Must be different from /BalanceTo/Type/Code

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00149

– *Error Text:* 'Balance From' must be different from the 'Balance To'

7.4.8.1 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

Impacted by: C14 DigitalTokenUnitUsageRule

SettledQuantity <SttldQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

7.4.8.2 SecuritiesSubBalanceldentification <SctiesSubBalld>

Presence: [0..1]

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

SecuritiesSubBalanceldentification <SctiesSubBalld> contains the following elements (see [GenericIdentification39](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1717
	Issuer <Issr>	[0..1]	Text		1717

7.4.8.3 CollateralMonitorAmount <CollMntrAmt>

Presence: [0..1]

Definition: Value of the collateral available for the delivery settlement process at the account level.

CollateralMonitorAmount <CollMntrAmt> contains the following elements (see [AmountAndDirection55](#) on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1438
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1438
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1439
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1439

7.4.8.4 PreviouslySettledQuantity <PrevslySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

PreviouslySettledQuantity <PrevslySttldQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

7.4.8.5 RemainingToBeSettledQuantity <RmngToBeSttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument remaining to be settled.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

RemainingToBeSettledQuantity <RmngToBeSttldQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

7.4.8.6 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities were moved.

SettlementDate <SttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

7.4.8.7 AvailableDate <AvlbdDt>

Presence: [0..1]

Definition: Date/time securities become available for sale (if securities become unavailable, this specifies the date/time at which they will become available again).

AvailableDate <AvlbdDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

7.4.8.8 CorporateActionEventType <CorpActnEvtTp>

Presence: [0..1]

Definition: Specifies the type of corporate event.

Impacted by: [C15 EventTypeRule](#)

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see [CorporateActionEventType101Choice](#) on page 1634 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1635
Or}	Proprietary <Prtry>	[1..1]	±		1641

Constraints

- **EventTypeRule**
(Rule)

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

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

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

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

7.4.8.9 BalanceFrom <BalFr>

Presence: [1..1]

Definition: Balance from which the securities are moving.

BalanceFrom <BalFr> contains the following elements (see [SecuritiesSubBalanceTypeAndQuantityBreakdown6 on page 1457](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1457
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1457

7.4.8.10 BalanceTo <BalTo>

Presence: [1..1]

Definition: Balance to which the securities are moving.

BalanceTo <BalTo> contains the following elements (see [SecuritiesSubBalanceTypeAndQuantityBreakdown6 on page 1457](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1457
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1457

7.4.8.11 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax350Text on page 2345](#)

7.4.9 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C26 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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

8 **MX semt.016.002.09** **IntraPositionMovementPostingReport002V09**

8.1 **MessageDefinition Functionality**

Scope

The IntraPositionMovementPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases in securities with a given status within a holding, that is, intra-position transfers, which occurred during a specified period, for all or selected securities in a specified safekeeping account which the account servicer holds for the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participant
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

:

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The IntraPositionMovementPostingReport002V09 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. Pagination

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

B. StatementGeneralDetails

General information related to the report.

C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockChainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

F. FinancialInstrument

Reporting per financial instrument.

8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntPstngRpt>	[1..1]		C24, C25, C26	
	Pagination <Pgntn>	[1..1]	±		235
	StatementGeneralDetails <StmntGnlDtls>	[1..1]	±	C23	236
	AccountOwner <AcctOwnr>	[0..1]	±		236
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		237
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		237
	FinancialInstrument <FinInstrm>	[0..*]			237
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C12, C16, C18, C20	238
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C22	240
	SubBalance <SubBal>	[1..*]		C6	242
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		243
	BalanceFrom <BalFr>	[1..1]	±		244
	IntraPositionMovement <IntraPosMvmnt>	[1..*]		C4	244
	Identification <Id>	[0..1]	±		245
	SettledQuantity <SttldQty>	[1..1]	±	C14	246
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±	C14	246
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	247
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		247
	BalanceTo <BalTo>	[1..1]	±		248
	SettlementDate <SttlmDt>	[1..1]	±		248
	AvailableDate <AvlblDt>	[0..1]	±		248
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		248
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C15	249
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		249
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		250
	SupplementaryData <SplmtryData>	[0..*]	±	C27	250

8.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 **ActiveCurrency**

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 **ActiveOrHistoricCurrency**

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 **AdditionalDetailsRule**

(Rule)

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

C4 **AdditionalDetailsRule**

(Rule)

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

C5 **AnyBIC**

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C6 BalanceFromToRule2

(Rule)

The SecuritiesBalanceType of BalanceFrom must be different from the SecuritiesBalanceType of BalanceTo. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00149
- *Error Text:* 'Balance From' must be different from the 'Balance To'

C7 Country

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C8 CurrencyAmount

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C9 CurrencyAmount

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C10 DescriptionPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C11 DescriptionPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C12 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C13 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C14 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C15 EventTypeRule

(Rule)

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

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

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

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

C16 ISINGuideline

(Rule)

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

C17 ISINGuideline

(Rule)

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

C18 ISINPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C19 ISINPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C20 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C21 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C22 PlaceOfListingRule

(Rule)

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

C23 ReportNumberRule

(Rule)

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

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

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

C24 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C25 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C26 SafekeepingAccountOrBlockchainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True

/SafekeepingAccount Must be present

Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C27 SupplementaryDataRule

(Rule)

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

8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

8.4.1 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see [Pagination1](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1670
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1670

8.4.2 StatementGeneralDetails <StmntGnlDtls>

Presence: [1..1]

Definition: General information related to the report.

Impacted by: [C23 ReportNumberRule](#)

StatementGeneralDetails <StmntGnlDtls> contains the following elements (see [Statement81](#) on page 1602 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1603
	QueryReference <QryRef>	[0..1]	Text		1603
	StatementIdentification <StmntId>	[0..1]	Text		1603
	StatementPeriod <StmntPrd>	[1..1]	±		1603
	Frequency <Frqcy>	[0..1]	±		1603
	UpdateType <UpdTp>	[0..1]	±		1604
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1604

Constraints

- **ReportNumberRule**

(Rule)

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

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

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

8.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains one of the following elements (see [PartyIdentification136Choice](#) on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1753
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1754

8.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

8.4.5 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

8.4.6 FinancialInstrument <FinInstrm>

Presence: [0..*]

Definition: Reporting per financial instrument.

FinancialInstrument <FinInstrm> contains the following **FinancialInstrumentDetails44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C12, C16, C18, C20	238
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C22	240
	SubBalance <SubBal>	[1..*]		C6	242
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		243
	BalanceFrom <BalFr>	[1..1]	±		244
	IntraPositionMovement <IntraPosMvmnt>	[1..*]		C4	244
	Identification <Id>	[0..1]	±		245
	SettledQuantity <SttldQty>	[1..1]	±	C14	246
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±	C14	246
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	247
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		247
	BalanceTo <BalTo>	[1..1]	±		248
	SettlementDate <SttlmDt>	[1..1]	±		248
	AvailableDate <AvlbidDt>	[0..1]	±		248
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		248
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C15	249
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		249
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		250
	SupplementaryData <SplmtryData>	[0..*]	±	C27	250

8.4.6.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C10 DescriptionPresenceRule, C12 DescriptionUsageRule, C16 ISINGuideline,
C18 ISINPresenceRule, C20 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

8.4.6.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 AdditionalDetailsRule, C22 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes119 on page 1503](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1505
	DayCountBasis <DayCntBsis>	[0..1]	±		1505
	RegistrationForm <RegnForm>	[0..1]	±		1506
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1506
	PaymentStatus <PmtSts>	[0..1]	±		1506
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1506
	ClassificationType <ClssfctnTp>	[0..1]	±		1507
	OptionStyle <OptnStyle>	[0..1]	±		1507
	OptionType <OptnTp>	[0..1]	±		1507
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1508
	CouponDate <CpnDt>	[0..1]	Date		1508
	ExpiryDate <XpryDt>	[0..1]	Date		1508
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1508
	MaturityDate <MtrtyDt>	[0..1]	Date		1508
	IssueDate <IssDt>	[0..1]	Date		1508
	NextCallableDate <NxtClblDt>	[0..1]	Date		1509
	PutableDate <PutblDt>	[0..1]	Date		1509
	DatedDate <DtdDt>	[0..1]	Date		1509
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1509
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1509
	CurrentFactor <CurFctr>	[0..1]	Rate		1509
	NextFactor <NxtFctr>	[0..1]	Rate		1509
	InterestRate <IntrstRate>	[0..1]	Rate		1510
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1510
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1510
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1510
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1510
	PoolNumber <PoolNb>	[0..1]	±		1510
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1511
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1511

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CallableIndicator <ClblInd>	[0..1]	Indicator		1511
	PutableIndicator <PutblInd>	[0..1]	Indicator		1511
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1512
	ExercisePrice <ExrcPric>	[0..1]	±		1512
	SubscriptionPrice <SbcptPric>	[0..1]	±		1512
	ConversionPrice <ConvspPric>	[0..1]	±		1512
	StrikePrice <StrkPric>	[0..1]	±		1513
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1513
	ContractSize <CtrctSz>	[0..1]	±	C14	1513
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C17, C19, C21	1514
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1515

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PlaceOfListingRule**

(Rule)

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

8.4.6.3 SubBalance <SubBal>

Presence: [1..*]

Definition: Identification of the sub-balance.

Impacted by: C6 BalanceFromToRule2

SubBalance <SubBal> contains the following **IntraPositionDetails63** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		243
	BalanceFrom <BalFr>	[1..1]	±		244
	IntraPositionMovement <IntraPosMvmnt>	[1..*]		C4	244
	Identification <Id>	[0..1]	±		245
	SettledQuantity <SttldQty>	[1..1]	±	C14	246
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±	C14	246
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	247
	SecuritiesSubBalanceIdentification <ScetiesSubBallId>	[0..1]	±		247
	BalanceTo <BalTo>	[1..1]	±		248
	SettlementDate <SttlmDt>	[1..1]	±		248
	AvailableDate <AvlbidDt>	[0..1]	±		248
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		248
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C15	249
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		249
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		250
	SupplementaryData <SplmtryData>	[0..*]	±	C27	250

Constraints

- **BalanceFromToRule2**

(Rule)

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

On Condition

 /IntraPositionMovement[*]/BalanceTo/Code is present

 And /BalanceFrom/Code is present

Following Must be True

 /IntraPositionMovement[*]/BalanceTo/Code Must be different from /BalanceFrom/Code

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00149

– *Error Text:* 'Balance From' must be different from the 'Balance To'

8.4.6.3.1 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat39Choice](#) on page 1853 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1853
Or	Country <Ctry>	[1..1]	CodeSet	C3	1854
Or	TypeAndIdentification <TpAndId>	[1..1]			1854
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1854
	Identification <Id>	[1..1]	IdentifierSet	C1	1855
Or}	Proprietary <Prtry>	[1..1]	±		1855

8.4.6.3.2 BalanceFrom <BalFr>

Presence: [1..1]

Definition: Balance from which the securities were moved.

BalanceFrom <BalFr> contains one of the following elements (see [SecuritiesBalanceType8Choice](#) on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1464
Or}	Proprietary <Prtry>	[1..1]	±		1466

8.4.6.3.3 IntraPositionMovement <IntraPosMvmnt>

Presence: [1..*]

Definition: Intra-position movement(s) having been performed.

Impacted by: [C4 AdditionalDetailsRule](#)

IntraPositionMovement <IntraPosMvmnt> contains the following **IntraPositionMovementDetails20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		245
	SettledQuantity <SttldQty>	[1..1]	±	C14	246
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C14	246
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	247
	SecuritiesSubBalanceIdentification <SctiesSubBalld>	[0..1]	±		247
	BalanceTo <BalTo>	[1..1]	±		248
	SettlementDate <SttldDt>	[1..1]	±		248
	AvailableDate <AvlbdDt>	[0..1]	±		248
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		248
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C15	249
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		249
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		250
	SupplementaryData <SplmtryData>	[0..*]	±	C27	250

Constraints

- **AdditionalDetailsRule**

(Rule)

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

8.4.6.3.3.1 Identification <Id>

Presence: [0..1]

Definition: Identifications (account owner and/or account servicer) of the intra-position movement.

Identification <Id> contains one of the following elements (see [References75Choice](#) on page 1558 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1558
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1558
Or	PoolIdentification <PoolId>	[1..1]	Text		1558
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1559
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1559
Or}	ProcessorTransactionIdentification <PrcrTxId>	[1..1]	Text		1559

8.4.6.3.3.2 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

SettledQuantity <SttldQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

8.4.6.3.3.3 PreviouslySettledQuantity <PrevslySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

PreviouslySettledQuantity <PrevslySttldQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

8.4.6.3.3.4 RemainingToBeSettledQuantity <RmngToBeSttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument remaining to be settled.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

RemainingToBeSettledQuantity <RmngToBeSttldQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

8.4.6.3.3.5 SecuritiesSubBalanceIdentification <SctiesSubBalld>

Presence: [0..1]

Definition: Number identifying a securities sub-balance type for example restriction identification.

SecuritiesSubBalanceIdentification <SctiesSubBalld> contains the following elements (see [GenericIdentification39](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1717
	Issuer <Issr>	[0..1]	Text		1717

8.4.6.3.3.6 BalanceTo <BalTo>

Presence: [1..1]

Definition: Balance to which the securities were moved.

BalanceTo <BalTo> contains one of the following elements (see [SecuritiesBalanceType8Choice](#) on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1464
Or}	Proprietary <Prtry>	[1..1]	±		1466

8.4.6.3.3.7 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities were moved.

SettlementDate <SttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

8.4.6.3.3.8 AvailableDate <AvlblDt>

Presence: [0..1]

Definition: Date/time securities become available for sale (if securities become unavailable, this specifies the date/time at which they will become available again).

AvailableDate <AvlblDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

8.4.6.3.3.9 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODateTime](#) on page 2333

8.4.6.3.3.10 CorporateActionEventType <CorpActnEvtTp>

Presence: [0..1]

Definition: Specifies the type of corporate event.

Impacted by: [C15 EventTypeRule](#)

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see [CorporateActionEventType101Choice](#) on page 1634 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1635
Or}	Proprietary <Prtry>	[1..1]	±		1641

Constraints

- **EventTypeRule**

(Rule)

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

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

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

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

8.4.6.3.3.11 CollateralMonitorAmount <CollMntrAmt>

Presence: [0..1]

Definition: Value of the collateral available for the delivery settlement process at the account level.

CollateralMonitorAmount <CollMntrAmt> contains the following elements (see [AmountAndDirection55](#) on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1438
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1438
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1439
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1439

8.4.6.3.3.12 InstructionProcessingAdditionalDetails <InstrPrcgAddtIDtls>

Presence: [0..1]

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

Datatype: RestrictedFINXMax350Text on page 2345

8.4.6.3.3.13 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C27 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see SupplementaryData1 on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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

9 **MX semt.017.002.12**

SecuritiesTransactionPostingReport002V12

9.1 **MessageDefinition Functionality**

Scope

SecuritiesTransactionPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases of holdings which occurred during a specified period, for all or selected securities in the specified safekeeping account or sub-safekeeping account which the account servicer holds for the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participants
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

This message may be used as a trade date based or a settlement date based statement.

The message may also be used to:

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

Outline

The SecuritiesTransactionPostingReport002V12 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. Pagination

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

B. StatementGeneralDetails

Provides general information to the report.

C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockChainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

F. IntermediaryInformation

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

G. FinancialInstrumentDetails

Reporting per financial instrument.

H. SubAccountDetails

Details at sub-account level.

9.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesTxPstngRpt>	[1..1]		C11, C12, C25, C28, C31, C37, C33	
	Pagination <Pgntn>	[1..1]	±		268
	StatementGeneralDetails <StmtGnlDtls>	[1..1]	±	C24	268
	AccountOwner <AcctOwnr>	[0..1]	±		269
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		269
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		270
	IntermediaryInformation <IntrmyInf>	[0..10]	±		270
	FinancialInstrumentDetails <FinInstrmDtls>	[0..*]			270
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	273
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]			274
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		275
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		275
	ClassType <ClsTp>	[0..1]	Text		275
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		275
	ClassificationType <ClssfctnTp>	[0..1]	±		275
	PriceDetails <PricDtls>	[0..1]	±	C41	276
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	276
	OpeningBalance <OpngBal>	[0..1]	±	C35	277
	ClosingBalance <ClsgBal>	[0..1]	±	C36	278
	Transaction <Tx>	[1..*]		C16	278
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		280
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		280
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		281
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		281

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		281
	Tradeldentification <Tradld>	[0..*]	Text		281
	Poolldentification <Poolld>	[0..1]	Text		281
	Commonldentification <Cmonld>	[0..1]	Text		281
	CorporateActionEventldentification <CorpActnEvtld>	[0..1]	Text		281
	TripartyAgentServiceProviderCollateralTransactionldentification <TrptyAgtSvcPrvdrCollTxld>	[0..1]	Text		281
	ClientTripartyCollateralTransactionldentification <ClntTrptyCollTxld>	[0..1]	Text		282
	ClientCollateralInstructionldentification <ClntCollInstrld>	[0..1]	Text		282
	TripartyAgentServiceProviderCollateralInstructionldentification <TrptyAgtSvcPrvdrCollInstrld>	[0..1]	Text		282
	MasterReference <MstrRef>	[0..1]	Text		282
	ClientReference <ClntRef>	[0..1]	±		282
	AccountOwnerLegldentification <AcctOwnrLegld>	[0..1]	Text		283
	AccountServicerLegldentification <AcctSvcrLegld>	[0..1]	Text		283
	TransactionDetails <TxDtls>	[0..1]		C2, C23, C39, C40	283
	TransactionActivity <TxActvty>	[1..1]	±		287
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		288
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		288
	Payment <Pmt>	[1..1]	CodeSet		288
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	289
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		290
	SafekeepingPlace <SfkgPlc>	[0..1]	±	C32	290
	PlaceOfClearing <PlcOfClr>	[0..1]	±		290
	PostingQuantity <PstngQty>	[1..1]	±		291
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	291
	PostingAmount <PstngAmt>	[0..1]	±		291
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		291
	TradeDate <TradDt>	[0..1]	±		292
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		292

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementDate <SttlmDt>	[0..1]	±		292
	ValueDate <ValDt>	[0..1]	±		293
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		293
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		293
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C19, C20, C21, C22	293
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C19, C20, C21, C22	295
	ReversalIndicator <RvslInd>	[0..1]	Indicator		297
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		297
	SupplementaryData <SplmtryData>	[0..*]	±	C38	298
	SubAccountDetails <SubAcctDtls>	[0..*]		C27, C30	298
	AccountOwner <AcctOwnr>	[0..1]	±		301
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		302
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		302
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		302
	FinancialInstrumentDetails <FinInstrmDtls>	[0..*]			302
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	306
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]			307
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		307
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		308
	ClassType <ClssTp>	[0..1]	Text		308
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		308
	ClassificationType <ClssfctnTp>	[0..1]	±		308
	PriceDetails <PricDtls>	[0..1]	±	C41	309
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	309
	OpeningBalance <OpngBal>	[0..1]	±	C35	310
	ClosingBalance <ClsgBal>	[0..1]	±	C36	310

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Transaction <Tx>	[1..*]		C16	311
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		313
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		313
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		314
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		314
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		314
	Tradeldentification <TradId>	[0..*]	Text		314
	Poolidentification <PoolId>	[0..1]	Text		314
	CommonIdentification <CmonId>	[0..1]	Text		314
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		314
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		314
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		315
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		315
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		315
	MasterReference <MstrRef>	[0..1]	Text		315
	ClientReference <ClntRef>	[0..1]	±		315
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		316
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		316
	TransactionDetails <TxDtIs>	[0..1]		C2, C23, C39, C40	316
	TransactionActivity <TxActvty>	[1..1]	±		320
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		321
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		321
	Payment <Pmt>	[1..1]	CodeSet		321
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	322
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		323
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	323
	PlaceOfClearing <PlcOfClr>	[0..1]	±		323
	PostingQuantity <PstngQty>	[1..1]	±		324

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	324
	PostingAmount <PstngAmt>	[0..1]	±		324
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		324
	TradeDate <TradDt>	[0..1]	±		325
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		325
	SettlementDate <SttlmDt>	[0..1]	±		325
	ValueDate <ValDt>	[0..1]	±		326
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		326
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		326
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C19, C20, C21, C22	326
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C19, C20, C21, C22	328
	ReversalIndicator <RvslInd>	[0..1]	Indicator		330
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		330
	SupplementaryData <SplmtryData>	[0..*]	±	C38	331

9.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C2 AdditionalDetailsRule

(Rule)

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

C3 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C4 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C5 Country

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C6 CurrencyAmount

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C7 DescriptionPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C8 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C9 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C10 EventTypeRule

(Rule)

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

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

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

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

C11 FinancialInstrumentDetailsOrSubAccountDetailsRule

(Rule)

If StatementGeneralDetails/ActivityIndicator is FALSE (No), then FinancialInstrumentDetails and SubAccountDetails must be absent. (CrossElementComplexRule)

On Condition

 /StatementGeneralDetails/ActivityIndicator is equal to value 'false'

Following Must be True

 /SubAccountDetails[*] Must be absent

 And /FinancialInstrumentDetails[*] Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00137
- *Error Text:* FinancialInstrumentDetails and SubAccountDetails must be absent.

This constraint is defined at the MessageDefinition level.

C12 FinancialInstrumentDetailsReportingRule

(Rule)

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

On Condition

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00135
- *Error Text:* FinancialInstrumentDetails must be present.

This constraint is defined at the MessageDefinition level.

C13 ISINGuideline

(Rule)

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

C14 ISINPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C15 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C16 NoAccountOwnerTransactionIdentificationRule

(Rule)

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

C17 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C18 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C19 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C20 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C21 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C22 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C23 PostingAmountRule

(Rule)

If the instruction is against payment, PostingAmount must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00132
- *Error Text:* PostingAmount must be present.

C24 ReportNumberRule

(Rule)

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

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

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

C25 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C26 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C27 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C28 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C29 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C30 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C31 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C32 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C33 SecuritiesMarketPracticeGroupGuideline

(Guideline)

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

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

This constraint is defined at the MessageDefinition level.

C34 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C35 ShortLongDefaultRule

(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

C36 ShortLongDefaultRule

(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

C37 SubAccountDetailsFinancialInstrumentPresenceRule

(Rule)

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

On Condition

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00134
- *Error Text:* SubAccountDetails must be present and FinancialInstrumentDetails must be absent.

This constraint is defined at the MessageDefinition level.

C38 SupplementaryDataRule

(Rule)

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.

C39 TwoLegTransactionOpeningClosing1Rule

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

C40 TwoLegTransactionOpeningClosing2Rule

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

C41 ValueRule

(Rule)

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

9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

9.4.1 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see [Pagination1](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1670
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1670

9.4.2 StatementGeneralDetails <StmntGnlDtls>

Presence: [1..1]

Definition: Provides general information to the report.

Impacted by: [C24 ReportNumberRule](#)

StatementGeneralDetails <StmntGnlDtls> contains the following elements (see [Statement82](#) on page 1599 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1600
	QueryReference <QryRef>	[0..1]	Text		1600
	StatementIdentification <StmntId>	[0..1]	Text		1601
	StatementPeriod <StmntPrd>	[1..1]	±		1601
	Frequency <Frqcy>	[0..1]	±		1601
	UpdateType <UpdTp>	[0..1]	±		1601
	StatementBasis <StmntBsis>	[1..1]	±		1601
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1602
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1602

Constraints

- **ReportNumberRule**

(Rule)

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

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

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

9.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

9.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount40](#) on page 1371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1371
	Type <Tp>	[0..1]	±		1372
	Name <Nm>	[0..1]	Text		1372
	Designation <Dsgnt>	[0..1]	Text		1372

9.4.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see [BlockChainAddressWallet8](#) on page 1620 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1621
	Name <Nm>	[0..1]	Text		1621
	Designation <Dsgnt>	[0..1]	Text		1621

9.4.6 IntermediaryInformation <IntrmyInf>

Presence: [0..10]

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

IntermediaryInformation <IntrmyInf> contains the following elements (see [Intermediary45](#) on page 1754 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1754
	Role <Role>	[0..1]	±		1755
	Account <Acct>	[0..1]	±		1755

9.4.7 FinancialInstrumentDetails <FinInstrmDtls>

Presence: [0..*]

Definition: Reporting per financial instrument.

FinancialInstrumentDetails <FinInstrmDtls> contains the following **FinancialInstrumentDetails43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	273
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]			274
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		275
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		275
	ClassType <ClssTp>	[0..1]	Text		275
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		275
	ClassificationType <ClssfctnTp>	[0..1]	±		275
	PriceDetails <PricDtls>	[0..1]	±	C41	276
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	276
	OpeningBalance <OpngBal>	[0..1]	±	C35	277
	ClosingBalance <ClsgBal>	[0..1]	±	C36	278
	Transaction <Tx>	[1..*]		C16	278
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		280
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		280
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		281
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		281
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		281
	Tradeldentification <TradId>	[0..*]	Text		281
	Poolidentification <PoolId>	[0..1]	Text		281
	Commonidentification <CmonId>	[0..1]	Text		281
	CorporateActionEventidentification <CorpActnEvtId>	[0..1]	Text		281
	TripartyAgentServiceProviderCollateralTransactionidentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		281
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		282
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		282
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		282

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MasterReference <MstrRef>	[0..1]	Text		282
	ClientReference <ClntRef>	[0..1]	±		282
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		283
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		283
	TransactionDetails <TxDtls>	[0..1]		C2, C23, C39, C40	283
	TransactionActivity <TxActvty>	[1..1]	±		287
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		288
	SecuritiesMovementType <ScetiesMvmntTp>	[1..1]	CodeSet		288
	Payment <Pmt>	[1..1]	CodeSet		288
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	289
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		290
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	290
	PlaceOfClearing <PlcOfClr>	[0..1]	±		290
	PostingQuantity <PstngQty>	[1..1]	±		291
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	291
	PostingAmount <PstngAmt>	[0..1]	±		291
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		291
	TradeDate <TradDt>	[0..1]	±		292
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		292
	SettlementDate <SttlmDt>	[0..1]	±		292
	ValueDate <ValDt>	[0..1]	±		293
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		293
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		293
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C19, C20, C21, C22	293
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C19, C20, C21, C22	295
	ReversalIndicator <RvslInd>	[0..1]	Indicator		297
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		297

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C38	298

9.4.7.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C7 DescriptionPresenceRule](#), [C8 DescriptionUsageRule](#), [C13 ISINGuideline](#), [C14 ISINPresenceRule](#), [C18 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20 on page 1516](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

Error handling:

- Error severity: Fatal
- Error Code: X00192
- Error Text: At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

• **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

**9.4.7.2 InvestmentFundsFinancialInstrumentAttributes
 <InvstmtFndsFinInstrmAttrbts>**

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following **FinancialInstrument76** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		275
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		275
	ClassType <ClssTp>	[0..1]	Text		275
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		275
	ClassificationType <ClssfctnTp>	[0..1]	±		275

9.4.7.2.1 SupplementaryIdentification <Splmtryld>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax35Text on page 2345](#)

9.4.7.2.2 SecuritiesForm <SctiesForm>

Presence: [0..1]

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

Datatype: [FormOfSecurity1Code on page 2226](#)

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

9.4.7.2.3 ClassType <ClsstP>

Presence: [0..1]

Definition: Features of units offered by a fund. for example, a unit may have a specific load structure, for example, front end or back end, an income policy, for example, pay out or accumulate, or a trailer policy, for example, with or without. Fund classes are typically denoted by a single character, for example, 'Class A', 'Class 2'.

Datatype: [RestrictedFINXMax35Text on page 2345](#)

9.4.7.2.4 DistributionPolicy <DstrbtnPlcy>

Presence: [0..1]

Definition: Income policy relating to a class type, that is, if income is paid out or retained in the fund.

Datatype: [DistributionPolicy1Code on page 2208](#)

CodeName	Name	Definition
DIST	Distribution	Income is distributed to the investors in the fund.
ACCU	Accumulation	Income is added to the capital of the fund.

9.4.7.2.5 ClassificationType <ClssfctnTp>

Presence: [0..1]

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

ClassificationType <ClssfctnTp> contains one of the following elements (see [SecurityClassificationType3Choice](#) on page 1669 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CFI <CFI>	[1..1]	IdentifierSet		1669
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1669

9.4.7.3 PriceDetails <PricDtls>

Presence: [0..1]

Definition: Information regarding the price of the instrument.

Impacted by: [C41 ValueRule](#)

PriceDetails <PricDtls> contains the following elements (see [PricInformation24](#) on page 1785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1786
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1788
	ValueType <ValTp>	[1..1]	±		1788
	Value <Val>	[1..1]			1788
{Or	Rate <Rate>	[1..1]	Rate		1788
Or	Amount <Amt>	[1..1]	Amount	C2	1788
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1789
	SourceOfPrice <SrcOfPric>	[0..1]			1789
	Identification <Id>	[0..1]	±		1789
	Type <Tp>	[1..1]			1790
{Or	Code <Cd>	[1..1]	CodeSet		1790
Or}	Proprietary <Prtry>	[1..1]	±		1790
	QuotationDate <QtnDt>	[0..1]	±		1790

Constraints

- **ValueRule**

(Rule)

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

9.4.7.4 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: C32 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see SafeKeepingPlace4 on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00383

– *Error Text:* SafekeepingPlaceFormat or LEI must be present.

9.4.7.5 OpeningBalance <OpngBal>

Presence: [0..1]

Definition: Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

Impacted by: C35 ShortLongDefaultRule

OpeningBalance <OpngBal> contains the following elements (see OpeningBalance6 on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1451
	OpeningBalance <OpngBal>	[1..1]	±		1451

Constraints

- **ShortLongDefaultRule**

(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

9.4.7.6 ClosingBalance <ClsgBal>

Presence: [0..1]

Definition: Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

Impacted by: [C36 ShortLongDefaultRule](#)

ClosingBalance <ClsgBal> contains the following elements (see [ClosingBalance6](#) on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1447
	ClosingBalance <ClsgBal>	[1..1]	±		1447

Constraints

- **ShortLongDefaultRule**

(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

9.4.7.7 Transaction <Tx>

Presence: [1..*]

Definition: Transaction details.

Impacted by: [C16 NoAccountOwnerTransactionIdentificationRule](#)

Transaction <Tx> contains the following **Transaction126** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		280
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		280
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		281
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		281
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		281
	TradeIdentification <TradId>	[0..*]	Text		281
	PoolIdentification <PoolId>	[0..1]	Text		281
	CommonIdentification <CmonId>	[0..1]	Text		281
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		281
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		281
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		282
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		282
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		282
	MasterReference <MstrRef>	[0..1]	Text		282
	ClientReference <ClntRef>	[0..1]	±		282
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		283
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		283
	TransactionDetails <TxDtls>	[0..1]		C2, C23, C39, C40	283
	TransactionActivity <TxActvty>	[1..1]	±		287
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		288
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		288
	Payment <Pmt>	[1..1]	CodeSet		288
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	289
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		290
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	290
	PlaceOfClearing <PlcOfClr>	[0..1]	±		290

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostingQuantity <PstngQty>	[1..1]	±		291
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	291
	PostingAmount <PstngAmt>	[0..1]	±		291
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		291
	TradeDate <TradDt>	[0..1]	±		292
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		292
	SettlementDate <SttlmDt>	[0..1]	±		292
	ValueDate <ValDt>	[0..1]	±		293
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		293
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		293
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C19, C20, C21, C22	293
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C19, C20, C21, C22	295
	ReversalIndicator <RvslInd>	[0..1]	Indicator		297
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		297
	SupplementaryData <SplmtryData>	[0..*]	±	C38	298

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

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

9.4.7.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: RestrictedFINXMax16Text on page 2343

9.4.7.7.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

9.4.7.7.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

9.4.7.7.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

9.4.7.7.5 ProcessorTransactionIdentification <PrcrTxld>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

9.4.7.7.6 TradeIdentification <Tradld>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: RestrictedFINXMax52Text on page 2345

9.4.7.7.7 PoolIdentification <Poolld>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: RestrictedFINXMax16Text on page 2343

9.4.7.7.8 CommonIdentification <Cmonld>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

9.4.7.7.9 CorporateActionEventIdentification <CorpActnEvtld>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

9.4.7.7.10 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxld>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

9.4.7.7.11 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

9.4.7.7.12 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

9.4.7.7.13 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

9.4.7.7.14 MasterReference <MstrRef>

Presence: [0..1]

Definition: Unique and unambiguous identifier for a group of individual orders, as assigned by the instructing party. This identifier links the individual orders together.

Datatype: [RestrictedFINXMax35Text on page 2345](#)

9.4.7.7.15 ClientReference <ClntRef>

Presence: [0..1]

Definition: Unique and unambiguous investor's identification of an order. This reference can typically be used in a hub scenario to give the reference of the order as assigned by the underlying client.

ClientReference <ClntRef> contains the following elements (see [AdditionalReference12](#) on page 1662 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1663
	Referencelssuer <RefIssr>	[0..1]			1663
	Party <Pty>	[1..1]			1664
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1664
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1665
Or}	NameAndAddress <NmAndAdr>	[1..1]			1665
	Name <Nm>	[1..1]	Text		1665
	Address <Adr>	[0..1]			1666
	AddressLine <AdrLine>	[0..2]	Text		1666
	PostCode <PstCd>	[0..1]	Text		1666
	TownName <TwnNm>	[0..1]	Text		1666
	Country <Ctry>	[1..1]	CodeSet	C3	1666
	LEI <LEI>	[0..1]	IdentifierSet		1667
	MessageName <MsgNm>	[0..1]	Text		1667

9.4.7.7.16 AccountOwnerLegIdentification <AcctOwnrLegId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax35Text](#) on page 2345

9.4.7.7.17 AccountServicerLegIdentification <AcctSvcrLegId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax35Text](#) on page 2345

9.4.7.7.18 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: [C2 AdditionalDetailsRule](#), [C23 PostingAmountRule](#), [C39 TwoLegTransactionOpeningClosing1Rule](#), [C40 TwoLegTransactionOpeningClosing2Rule](#)

TransactionDetails <TxDtIs> contains the following **TransactionDetails165** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		287
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		288
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		288
	Payment <Pmt>	[1..1]	CodeSet		288
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	289
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		290
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	290
	PlaceOfClearing <PlcOfClr>	[0..1]	±		290
	PostingQuantity <PstngQty>	[1..1]	±		291
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	291
	PostingAmount <PstngAmt>	[0..1]	±		291
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		291
	TradeDate <TradDt>	[0..1]	±		292
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		292
	SettlementDate <SttlmDt>	[0..1]	±		292
	ValueDate <ValDt>	[0..1]	±		293
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		293
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		293
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C19, C20, C21, C22	293
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	295
	ReversalIndicator <RvslInd>	[0..1]	Indicator		297
	TransactionAdditionalDetails <TxAddtlDtIs>	[0..1]	Text		297

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PostingAmountRule**

(Rule)

If the instruction is against payment, PostingAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/PostingAmount Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00132
- *Error Text:* PostingAmount must be present.

- **TwoLegTransactionOpeningClosing1Rule**

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

9.4.7.7.18.1 TransactionActivity <TxActvty>

Presence: [1..1]

Definition: Specifies the type of activity to which this instruction relates.

TransactionActivity <TxActvty> contains one of the following elements (see [TransactionActivity4Choice](#) on page 2177 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2177
Or}	Proprietary <Prtry>	[1..1]	±		2177

9.4.7.7.18.2 SettlementTransactionOrCorporateActionEventType <StlmTxOrCorpActnEvtTp>

Presence: [0..1]

Definition: Choice of type for the transaction reported.

SettlementTransactionOrCorporateActionEventType <StlmTxOrCorpActnEvtTp> contains one of the following elements (see [SettlementOrCorporateActionEvent33Choice](#) on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1634
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C15	1634

9.4.7.7.18.3 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code](#) on page 2261

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

9.4.7.7.18.4 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code](#) on page 2205

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

9.4.7.7.18.5 SettlementParameters <SttlmParams>

Presence: [0..1]

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

Impacted by: [C4 CashClearingSystemRule](#), [C34 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails198](#) on page 1957 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1958
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1959
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1959
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		1959
	Registration <Regn>	[0..1]	±		1960
	BeneficialOwnership <BnflOwnrsh>	[0..1]	±		1960
	CashClearingSystem <CshClrSys>	[0..1]	±		1960
	TaxCapacity <TaxCpcty>	[0..1]	±		1960
	RepurchaseType <RpTp>	[0..1]	±		1961
	MarketClientSide <MktClntSd>	[0..1]	±		1961
	BlockTrade <BlckTrad>	[0..1]	±		1961
	LegalRestrictions <LglRstrctns>	[0..1]	±		1961
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1962
	NettingEligibility <NetgElgblty>	[0..1]	±		1962
	CCPEligibility <CCPElgblty>	[0..1]	±		1962
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1962
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1963

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

9.4.7.7.18.6 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

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

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2](#) on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

9.4.7.7.18.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: C32 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present
 Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

9.4.7.7.18.8 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

9.4.7.7.18.9 PostingQuantity <PstngQty>

Presence: [1..1]

Definition: Quantity of financial instrument (to be) posted to the safekeeping account.

PostingQuantity <PstngQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

9.4.7.7.18.10 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C17 NumberRule](#)

Datatype: [Max3Number](#) on page 2336

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

9.4.7.7.18.11 PostingAmount <PstngAmt>

Presence: [0..1]

Definition: Amount of money that is to be/was posted to the account.

PostingAmount <PstngAmt> contains the following elements (see [AmountAndDirection18](#) on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1443
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1444

9.4.7.7.18.12 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

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

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

9.4.7.7.18.13 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

9.4.7.7.18.14 EffectiveSettlementDate <FctvSttlmDt>

Presence: [1..1]

Definition: Date and time at which a transaction is completed and cleared, that is, payment is effected and securities are delivered.

EffectiveSettlementDate <FctvSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

9.4.7.7.18.15 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate20Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1476
Or}	DateCode <DtCd>	[1..1]	±		1476

9.4.7.7.18.16 ValueDate <ValDt>

Presence: [0..1]

Definition: Date and time assets become available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry).

ValueDate <ValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

9.4.7.7.18.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODatetime](#) on page 2333

9.4.7.7.18.18 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: [ISODatetime](#) on page 2333

9.4.7.7.18.19 DeliveringSettlementParties <DlvrSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C19 Party2PresenceRule](#)__, [C20 Party3PresenceRule](#)__, [C21 Party4PresenceRule](#)__, [C22 Party5PresenceRule](#)__

DeliveringSettlementParties <DlvrSttlmPties> contains the following elements (see [SettlementParties109 on page 1877](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI/>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

9.4.7.7.18.20 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C19 Party2PresenceRule, C20 Party3PresenceRule, C21 Party4PresenceRule, C22 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see SettlementParties109 on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```


Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

9.4.7.7.18.21 ReversalIndicator <RvslInd>

Presence: [0..1]

Definition: Indicates whether it is the reversal of a previously reported movement.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2336](#)):

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

9.4.7.7.18.22 TransactionAdditionalDetails <TxAddtlDtls>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax350Text on page 2345](#)

9.4.7.7.19 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C38 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see SupplementaryData1 on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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

9.4.8 SubAccountDetails <SubAcctDtls>

Presence: [0..*]

Definition: Details at sub-account level.

Impacted by: C27 SafekeepingAccountOrBlockChainAddress1Rule, C30 SafekeepingAccountOrBlockChainAddress2Rule

SubAccountDetails <SubAcctDtls> contains the following **SubAccountIdentification70** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		301
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		302
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		302
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		302
	FinancialInstrumentDetails <FinInstrmDtls>	[0..*]			302
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	306
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]			307
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		307
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		308
	ClassType <ClssTp>	[0..1]	Text		308
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		308
	ClassificationType <ClssfctnTp>	[0..1]	±		308
	PriceDetails <PricDtls>	[0..1]	±	C41	309
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	309
	OpeningBalance <OpngBal>	[0..1]	±	C35	310
	ClosingBalance <ClsgBal>	[0..1]	±	C36	310
	Transaction <Tx>	[1..*]		C16	311
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		313
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		313
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		314
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		314
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		314
	TradeIdentification <TradId>	[0..*]	Text		314
	PoolIdentification <PoolId>	[0..1]	Text		314
	CommonIdentification <CmonId>	[0..1]	Text		314
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		314

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralTransaction Identification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		314
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		315
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		315
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		315
	MasterReference <MstrRef>	[0..1]	Text		315
	ClientReference <ClntRef>	[0..1]	±		315
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		316
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		316
	TransactionDetails <TxDtls>	[0..1]		C2, C23, C39, C40	316
	TransactionActivity <TxActvty>	[1..1]	±		320
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		321
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		321
	Payment <Pmt>	[1..1]	CodeSet		321
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	322
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		323
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	323
	PlaceOfClearing <PlcOfClr>	[0..1]	±		323
	PostingQuantity <PstngQty>	[1..1]	±		324
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	324
	PostingAmount <PstngAmt>	[0..1]	±		324
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		324
	TradeDate <TradDt>	[0..1]	±		325
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		325
	SettlementDate <SttlmDt>	[0..1]	±		325
	ValueDate <ValDt>	[0..1]	±		326
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		326
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		326

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C19, C20, C21, C22	326
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	328
	ReversalIndicator <RvslInd>	[0..1]	Indicator		330
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		330
	SupplementaryData <SplmtryData>	[0..*]	±	C38	331

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

9.4.8.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

9.4.8.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount34](#) on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1374
	Type <Tp>	[0..1]	±		1374
	Name <Nm>	[0..1]	Text		1374

9.4.8.3 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet9](#) on page 1620 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1620
	Type <Tp>	[0..1]	±		1620
	Name <Nm>	[0..1]	Text		1620

9.4.8.4 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

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

9.4.8.5 FinancialInstrumentDetails <FinInstrmDtIs>

Presence: [0..*]

Definition: Reporting per financial instrument.

FinancialInstrumentDetails <FinInstrmDtls> contains the following **FinancialInstrumentDetails43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C13, C14, C18	306
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]			307
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		307
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		308
	ClassType <ClssTp>	[0..1]	Text		308
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		308
	ClassificationType <ClssfctnTp>	[0..1]	±		308
	PriceDetails <PricDtls>	[0..1]	±	C41	309
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	309
	OpeningBalance <OpngBal>	[0..1]	±	C35	310
	ClosingBalance <ClsgBal>	[0..1]	±	C36	310
	Transaction <Tx>	[1..*]		C16	311
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		313
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		313
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		314
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		314
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		314
	Tradeldentification <TradId>	[0..*]	Text		314
	Poolidentification <PoolId>	[0..1]	Text		314
	Commonidentification <CmonId>	[0..1]	Text		314
	CorporateActionEventidentification <CorpActnEvtId>	[0..1]	Text		314
	TripartyAgentServiceProviderCollateralTransactionidentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		314
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		315
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		315
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		315

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MasterReference <MstrRef>	[0..1]	Text		315
	ClientReference <ClntRef>	[0..1]	±		315
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		316
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		316
	TransactionDetails <TxDtls>	[0..1]		C2, C23, C39, C40	316
	TransactionActivity <TxActvty>	[1..1]	±		320
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		321
	SecuritiesMovementType <ScetiesMvmntTp>	[1..1]	CodeSet		321
	Payment <Pmt>	[1..1]	CodeSet		321
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	322
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		323
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	323
	PlaceOfClearing <PlcOfClr>	[0..1]	±		323
	PostingQuantity <PstngQty>	[1..1]	±		324
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	324
	PostingAmount <PstngAmt>	[0..1]	±		324
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		324
	TradeDate <TradDt>	[0..1]	±		325
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		325
	SettlementDate <SttlmDt>	[0..1]	±		325
	ValueDate <ValDt>	[0..1]	±		326
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		326
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		326
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C19, C20, C21, C22	326
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C19, C20, C21, C22	328
	ReversalIndicator <RvslInd>	[0..1]	Indicator		330
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		330

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C38	331

9.4.8.5.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C7 DescriptionPresenceRule, C8 DescriptionUsageRule, C13 ISINGuideline,
C14 ISINPresenceRule, C18 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see SecurityIdentification20 on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

- Error severity: Fatal
- Error Code: X00192
- Error Text: At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

• **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

9.4.8.5.2 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following **FinancialInstrument76** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		307
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		308
	ClassType <ClsstP>	[0..1]	Text		308
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		308
	ClassificationType <ClssfctnTp>	[0..1]	±		308

9.4.8.5.2.1 SupplementaryIdentification <SplmtryId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax35Text on page 2345](#)

9.4.8.5.2.2 SecuritiesForm <ScitiesForm>

Presence: [0..1]

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

Datatype: [FormOfSecurity1Code on page 2226](#)

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

9.4.8.5.2.3 ClassType <ClsTp>

Presence: [0..1]

Definition: Features of units offered by a fund. for example, a unit may have a specific load structure, for example, front end or back end, an income policy, for example, pay out or accumulate, or a trailer policy, for example, with or without. Fund classes are typically denoted by a single character, for example, 'Class A', 'Class 2'.

Datatype: [RestrictedFINXMax35Text on page 2345](#)

9.4.8.5.2.4 DistributionPolicy <DstrbtnPlcy>

Presence: [0..1]

Definition: Income policy relating to a class type, that is, if income is paid out or retained in the fund.

Datatype: [DistributionPolicy1Code on page 2208](#)

CodeName	Name	Definition
DIST	Distribution	Income is distributed to the investors in the fund.
ACCU	Accumulation	Income is added to the capital of the fund.

9.4.8.5.2.5 ClassificationType <ClssfctnTp>

Presence: [0..1]

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

ClassificationType <ClssfctnTp> contains one of the following elements (see [SecurityClassificationType3Choice on page 1669](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CFI <CFI>	[1..1]	IdentifierSet		1669
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1669

9.4.8.5.3 PriceDetails <PricDtls>

Presence: [0..1]

Definition: Information regarding the price of the instrument.

Impacted by: C41 ValueRule

PriceDetails <PricDtls> contains the following elements (see PriceInformation24 on page 1785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1786
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1788
	ValueType <ValTp>	[1..1]	±		1788
	Value <Val>	[1..1]			1788
{Or	Rate <Rate>	[1..1]	Rate		1788
Or	Amount <Amt>	[1..1]	Amount	C2	1788
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1789
	SourceOfPrice <SrcOfPric>	[0..1]			1789
	Identification <Id>	[0..1]	±		1789
	Type <Tp>	[1..1]			1790
{Or	Code <Cd>	[1..1]	CodeSet		1790
Or}	Proprietary <Prtry>	[1..1]	±		1790
	QuotationDate <QtnDt>	[0..1]	±		1790

Constraints

- **ValueRule**

(Rule)

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

9.4.8.5.4 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: C32 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

9.4.8.5.5 OpeningBalance <OpngBal>

Presence: [0..1]

Definition: Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

Impacted by: [C35 ShortLongDefaultRule](#)

OpeningBalance <OpngBal> contains the following elements (see [OpeningBalance6](#) on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1451
	OpeningBalance <OpngBal>	[1..1]	±		1451

Constraints

- **ShortLongDefaultRule**

(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

9.4.8.5.6 ClosingBalance <ClsgBal>

Presence: [0..1]

Definition: Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

Impacted by: [C36 ShortLongDefaultRule](#)

ClosingBalance <ClsgBal> contains the following elements (see [ClosingBalance6](#) on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1447
	ClosingBalance <ClsgBal>	[1..1]	±		1447

Constraints

- **ShortLongDefaultRule**

(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

9.4.8.5.7 Transaction <Tx>

Presence: [1..*]

Definition: Transaction details.

Impacted by: [C16 NoAccountOwnerTransactionIdentificationRule](#)

Transaction <Tx> contains the following **Transaction126** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		313
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		313
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		314
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		314
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		314
	TradeIdentification <TradId>	[0..*]	Text		314
	PoolIdentification <PoolId>	[0..1]	Text		314
	CommonIdentification <CmonId>	[0..1]	Text		314
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		314
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		314
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		315
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		315
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		315
	MasterReference <MstrRef>	[0..1]	Text		315
	ClientReference <ClntRef>	[0..1]	±		315
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		316
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		316
	TransactionDetails <TxDtIs>	[0..1]		C2, C23, C39, C40	316
	TransactionActivity <TxActvty>	[1..1]	±		320
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		321
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		321
	Payment <Pmt>	[1..1]	CodeSet		321
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	322
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		323
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	323
	PlaceOfClearing <PlcOfClr>	[0..1]	±		323

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostingQuantity <PstngQty>	[1..1]	±		324
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	324
	PostingAmount <PstngAmt>	[0..1]	±		324
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		324
	TradeDate <TradDt>	[0..1]	±		325
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		325
	SettlementDate <SttlmDt>	[0..1]	±		325
	ValueDate <ValDt>	[0..1]	±		326
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		326
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		326
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C19, C20, C21, C22	326
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C19, C20, C21, C22	328
	ReversalIndicator <RvslInd>	[0..1]	Indicator		330
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		330
	SupplementaryData <SplmtryData>	[0..*]	±	C38	331

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

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

9.4.8.5.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: RestrictedFINXMax16Text on page 2343

9.4.8.5.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

9.4.8.5.7.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

9.4.8.5.7.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

9.4.8.5.7.5 ProcessorTransactionIdentification <PrctrTxId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

9.4.8.5.7.6 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [RestrictedFINXMax52Text on page 2345](#)

9.4.8.5.7.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

9.4.8.5.7.8 CommonIdentification <CmonId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

9.4.8.5.7.9 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

9.4.8.5.7.10 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

9.4.8.5.7.11 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

9.4.8.5.7.12 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

9.4.8.5.7.13 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

9.4.8.5.7.14 MasterReference <MstrRef>

Presence: [0..1]

Definition: Unique and unambiguous identifier for a group of individual orders, as assigned by the instructing party. This identifier links the individual orders together.

Datatype: [RestrictedFINXMax35Text on page 2345](#)

9.4.8.5.7.15 ClientReference <ClntRef>

Presence: [0..1]

Definition: Unique and unambiguous investor's identification of an order. This reference can typically be used in a hub scenario to give the reference of the order as assigned by the underlying client.

ClientReference <ClntRef> contains the following elements (see [AdditionalReference12](#) on page 1662 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1663
	Referencelssuer <RefIssr>	[0..1]			1663
	Party <Pty>	[1..1]			1664
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1664
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1665
Or}	NameAndAddress <NmAndAdr>	[1..1]			1665
	Name <Nm>	[1..1]	Text		1665
	Address <Adr>	[0..1]			1666
	AddressLine <AdrLine>	[0..2]	Text		1666
	PostCode <PstCd>	[0..1]	Text		1666
	TownName <TwnNm>	[0..1]	Text		1666
	Country <Ctry>	[1..1]	CodeSet	C3	1666
	LEI <LEI>	[0..1]	IdentifierSet		1667
	MessageName <MsgNm>	[0..1]	Text		1667

9.4.8.5.7.16 AccountOwnerLegIdentification <AcctOwnrLegId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax35Text](#) on page 2345

9.4.8.5.7.17 AccountServicerLegIdentification <AcctSvcrLegId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax35Text](#) on page 2345

9.4.8.5.7.18 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: [C2 AdditionalDetailsRule](#), [C23 PostingAmountRule](#), [C39 TwoLegTransactionOpeningClosing1Rule](#), [C40 TwoLegTransactionOpeningClosing2Rule](#)

TransactionDetails <TxDtIs> contains the following **TransactionDetails165** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		320
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		321
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		321
	Payment <Pmt>	[1..1]	CodeSet		321
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C34	322
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		323
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C32	323
	PlaceOfClearing <PlcOfClr>	[0..1]	±		323
	PostingQuantity <PstngQty>	[1..1]	±		324
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C17	324
	PostingAmount <PstngAmt>	[0..1]	±		324
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		324
	TradeDate <TradDt>	[0..1]	±		325
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		325
	SettlementDate <SttlmDt>	[0..1]	±		325
	ValueDate <ValDt>	[0..1]	±		326
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		326
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		326
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C19, C20, C21, C22	326
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	328
	ReversalIndicator <RvslInd>	[0..1]	Indicator		330
	TransactionAdditionalDetails <TxAddtlDtIs>	[0..1]	Text		330

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PostingAmountRule**

(Rule)

If the instruction is against payment, PostingAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/PostingAmount Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00132
- *Error Text:* PostingAmount must be present.

- **TwoLegTransactionOpeningClosing1Rule**

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

9.4.8.5.7.18.1 TransactionActivity <TxActvty>

Presence: [1..1]

Definition: Specifies the type of activity to which this instruction relates.

TransactionActivity <TxActvty> contains one of the following elements (see [TransactionActivity4Choice](#) on page 2177 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2177
Or}	Proprietary <Prtry>	[1..1]	±		2177

9.4.8.5.7.18.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

Presence: [0..1]

Definition: Choice of type for the transaction reported.

SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp> contains one of the following elements (see [SettlementOrCorporateActionEvent33Choice](#) on page 1633 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1634
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C15	1634

9.4.8.5.7.18.3 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code](#) on page 2261

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

9.4.8.5.7.18.4 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code](#) on page 2205

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

9.4.8.5.7.18.5 SettlementParameters <SttlmParams>

Presence: [0..1]

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

Impacted by: [C4 CashClearingSystemRule](#), [C34 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails198](#) on page 1957 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1958
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1959
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1959
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		1959
	Registration <Regn>	[0..1]	±		1960
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1960
	CashClearingSystem <CshClrSys>	[0..1]	±		1960
	TaxCapacity <TaxCpcty>	[0..1]	±		1960
	RepurchaseType <RpTp>	[0..1]	±		1961
	MarketClientSide <MktClntSd>	[0..1]	±		1961
	BlockTrade <BlckTrad>	[0..1]	±		1961
	LegalRestrictions <LglRstrctns>	[0..1]	±		1961
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1962
	NettingEligibility <NetgElgblty>	[0..1]	±		1962
	CCPEligibility <CCPElgbly>	[0..1]	±		1962
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1962
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1963

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

9.4.8.5.7.18.6 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

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

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2](#) on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

9.4.8.5.7.18.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: C32 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

9.4.8.5.7.18.8 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

9.4.8.5.7.18.9 PostingQuantity <PstngQty>

Presence: [1..1]

Definition: Quantity of financial instrument (to be) posted to the safekeeping account.

PostingQuantity <PstngQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

9.4.8.5.7.18.10 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C17 NumberRule](#)

Datatype: [Max3Number](#) on page 2336

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

9.4.8.5.7.18.11 PostingAmount <PstngAmt>

Presence: [0..1]

Definition: Amount of money that is to be/was posted to the account.

PostingAmount <PstngAmt> contains the following elements (see [AmountAndDirection18](#) on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1443
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1444

9.4.8.5.7.18.12 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

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

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

9.4.8.5.7.18.13 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

9.4.8.5.7.18.14 EffectiveSettlementDate <FctvSttlmDt>

Presence: [1..1]

Definition: Date and time at which a transaction is completed and cleared, that is, payment is effected and securities are delivered.

EffectiveSettlementDate <FctvSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

9.4.8.5.7.18.15 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate20Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1476
Or}	DateCode <DtCd>	[1..1]	±		1476

9.4.8.5.7.18.16 ValueDate <ValDt>

Presence: [0..1]

Definition: Date and time assets become available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry).

ValueDate <ValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

9.4.8.5.7.18.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODatetime](#) on page 2333

9.4.8.5.7.18.18 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: [ISODatetime](#) on page 2333

9.4.8.5.7.18.19 DeliveringSettlementParties <DivrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C19 Party2PresenceRule](#)__, [C20 Party3PresenceRule](#)__, [C21 Party4PresenceRule](#)__, [C22 Party5PresenceRule](#)__

DeliveringSettlementParties <DlvrSttlmPties> contains the following elements (see [SettlementParties109 on page 1877](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

9.4.8.5.7.18.20 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C19 Party2PresenceRule, C20 Party3PresenceRule, C21 Party4PresenceRule, C22 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties109](#) on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

9.4.8.5.7.18.21 ReversalIndicator <RvslInd>

Presence: [0..1]

Definition: Indicates whether it is the reversal of a previously reported movement.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2336](#)):

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

9.4.8.5.7.18.22 TransactionAdditionalDetails <TxAddtlDtls>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax350Text on page 2345](#)

9.4.8.5.7.19 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C38 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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

10 MX semt.018.002.13 SecuritiesTransactionPendingReport002V13

10.1 MessageDefinition Functionality

Scope

SecuritiesTransactionPendingReport is sent by an account servicer to an account owner to provide, as at a specified time, the details of pending increases and decreases of holdings, for all or selected securities in a specified safekeeping account, for all or selected reasons why the transaction is pending.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participants
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The statement may also include future settlement or forward transactions which have become binding on the account owner.

The message may also be used to:

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

Outline

The SecuritiesTransactionPendingReport002V13 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. Pagination

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

B. StatementGeneralDetails

Provides general information to the report.

C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockchainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

F. Status

Status information.

G. Transactions

Details of the transactions reported.

10.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesTxPdgRpt>	[1..1]		C31, C33, C35, C37	
	Pagination <Pgntn>	[1..1]	±		348
	StatementGeneralDetails <StmntGnlDtls>	[1..1]	±	C30	348
	AccountOwner <AcctOwnr>	[0..1]	±		349
	SafekeepingAccount <StkpgAcct>	[0..1]	±		349
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		350
	Status <Sts>	[0..*]			350
	StatusAndReason <StsAndRsn>	[1..1]		C26, C39	352
{Or	Proprietary <Prtry>	[1..1]	±		353
Or	MatchingStatus <MtchgSts>	[1..1]	±		353
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		354
Or	SettlementStatus <StlmSts>	[1..1]	±	C27	354
Or}	InstructionProcessingStatus <InstrPrcgSts>	[1..1]	±		355
	Transaction <Tx>	[0..*]		C19	355
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		357
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		357
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		358
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		358
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		358
	TradeIdentification <Tradld>	[0..*]	Text		358
	PoolIdentification <Poolld>	[0..1]	Text		358
	CommonIdentification <Cmonld>	[0..1]	Text		358
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		358
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxld>	[0..1]	Text		359
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxld>	[0..1]	Text		359
	ClientCollateralInstructionIdentification <ClntCollInstrld>	[0..1]	Text		359

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		359
	TransactionDetails <TxDtls>	[0..1]		C3, C10, C17, C28, C29, C41, C42	359
	TransactionActivity <TxActvty>	[1..1]	±		364
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		365
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		365
	Payment <Pmt>	[1..1]	CodeSet		365
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	365
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		366
	SafekeepingPlace <SfkgPlc>	[0..1]	±	C36	367
	PlaceOfClearing <PlcOfClr>	[0..1]	±		367
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C21	368
	PostingQuantity <PstngQty>	[1..1]	±		369
	PartiallyReleasedQuantity <PrtlyRlsdQty>	[0..1]	±		369
	PostingAmount <PstngAmt>	[0..1]	±		370
	TradeDate <TradDt>	[0..1]	±		370
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		370
	SettlementDate <SttlmDt>	[1..1]	±		371
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		371
	ExpectedValueDate <XpctdValDt>	[0..1]	±		371
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		371
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		371
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C22, C23, C24, C25	372
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	373

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		375
	SupplementaryData <SplmtryData>	[0..*]	±	C40	375
	Transactions <TxS>	[0..*]		C20	376
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		378
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		379
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		379
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		379
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		379
	TradeIdentification <TradId>	[0..*]	Text		379
	PoolIdentification <PoolId>	[0..1]	Text		379
	CommonIdentification <CmonId>	[0..1]	Text		379
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		380
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		380
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		380
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		380
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		380
	TransactionDetails <TxDtls>	[0..1]		C3, C10, C17, C28, C29, C41, C42	380
	TransactionActivity <TxActvty>	[1..1]	±		385
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		386
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		386
	Payment <Pmt>	[1..1]	CodeSet		386
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	386
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		387
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	388
	PlaceOfClearing <PlcOfClr>	[0..1]	±		388
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12,	389

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C15, C16, C21	
	PostingQuantity <PstngQty>	[1..1]	±		390
	PartiallyReleasedQuantity <PrtyRlsdQty>	[0..1]	±		390
	PostingAmount <PstngAmt>	[0..1]	±		391
	TradeDate <TradDt>	[0..1]	±		391
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		391
	SettlementDate <SttlmDt>	[1..1]	±		392
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		392
	ExpectedValueDate <XpctdValDt>	[0..1]	±		392
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		392
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		393
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C22, C23, C24, C25	393
	ReceivingSettlementParties <RcvvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	395
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		396
	SupplementaryData <SplmtryData>	[0..*]	±	C40	397
	StatusAndReason <StsAndRsn>	[0..*]		C26, C39	397
{Or	Proprietary <Prtry>	[1..1]	±		398
Or	MatchingStatus <MtchgSts>	[1..1]	±		398
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		398
Or	SettlementStatus <SttlmSts>	[1..1]	±	C27	399
Or}	InstructionProcessingStatus <InstrPrcgSts>	[1..1]	±		399

10.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

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

C4 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C5 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C6 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C7 Country

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C8 CurrencyAmount

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C9 CurrencyAmount

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C10 DeliveringParty1Rule

(Rule)

If the instruction is a receive, then DeliveringParty1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00122
- *Error Text:* DeliveringParty1 must be present.

C11 DescriptionPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C12 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C13 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C14 EventTypeRule

(Rule)

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

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

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

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

C15 ISINGuideline

(Rule)

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

C16 ISINPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194

– *Error Text:* At least one identification must be present.

C17 LateDeliveryDateRule

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C18 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C19 NoAccountOwnerTransactionIdentificationRule

(Rule)

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

C20 NoAccountOwnerTransactionIdentificationRule

(Rule)

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

C21 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C22 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C23 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C24 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C25 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C26 PendingToFailingRule

(Rule)

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

C27 PendingToFailingRule

(Rule)

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

C28 PostingAmountRule

(Rule)

If the instruction is against payment, PostingAmount must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00132

- *Error Text:* PostingAmount must be present.

C29 ReceivingParty1Rule

(Rule)

If the instruction is a delivery, then ReceivingParty 1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

C30 ReportNumberRule

(Rule)

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

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

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

C31 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C32 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C33 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition
 /BlockchainAddressOrWallet is present
Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C34 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C35 SafekeepingAccountOrBlockchainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C36 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C37 SecuritiesMarketPracticeGroupGuideline

(Guideline)

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

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

This constraint is defined at the MessageDefinition level.

C38 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C39 SettlementStatusAndMatchedRule

(Rule)

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

C40 SupplementaryDataRule

(Rule)

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

C41 TwoLegTransactionOpeningClosing1Rule

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

C42 TwoLegTransactionOpeningClosing2Rule

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

10.4.1 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see [Pagination1](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1670
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1670

10.4.2 StatementGeneralDetails <StmntGnlDtls>

Presence: [1..1]

Definition: Provides general information to the report.

Impacted by: [C30 ReportNumberRule](#)

StatementGeneralDetails <StmntGnIDtls> contains the following elements (see [Statement70 on page 1586](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1586
	QueryReference <QryRef>	[0..1]	Text		1587
	StatementIdentification <StmntId>	[0..1]	Text		1587
	StatementDateTime <StmntDtTm>	[1..1]	±		1587
	Frequency <Frqcy>	[0..1]	±		1587
	UpdateType <UpdTp>	[0..1]	±		1587
	StatementStructure <StmntStr>	[1..1]	CodeSet		1588
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1588

Constraints

- **ReportNumberRule**

(Rule)

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

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

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

10.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156 on page 1765](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

10.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

10.4.5 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

10.4.6 Status <Sts>

Presence: [0..*]

Definition: Status information.

Status <Sts> contains the following **StatusAndReason45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusAndReason <StsAndRsn>	[1..1]		C26, C39	352
{Or	Proprietary <Prtry>	[1..1]	±		353
Or	MatchingStatus <MtchgSts>	[1..1]	±		353
Or	InferredMatchingStatus <lfrdMtchgSts>	[1..1]	±		354
Or	SettlementStatus <SttlmSts>	[1..1]	±	C27	354
Or}	InstructionProcessingStatus <InstrPrcgSts>	[1..1]	±		355
	Transaction <Tx>	[0..*]		C19	355
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		357
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		357
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		358
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		358
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		358
	Tradeldentification <Tradld>	[0..*]	Text		358
	Poolldentification <Poolld>	[0..1]	Text		358
	CommonIdentification <Cmonld>	[0..1]	Text		358
	CorporateActionEventldentification <CorpActnEvtld>	[0..1]	Text		358
	TripartyAgentServiceProviderCollateralTransactionldentification <TrptyAgtSvcPrvdrCollTxld>	[0..1]	Text		359
	ClientTripartyCollateralTransactionldentification <ClntTrptyCollTxld>	[0..1]	Text		359
	ClientCollateralInstructionldentification <ClntCollInstrld>	[0..1]	Text		359
	TripartyAgentServiceProviderCollateralInstructionldentification <TrptyAgtSvcPrvdrCollInstrld>	[0..1]	Text		359
	TransactionDetails <TxDtls>	[0..1]		C3, C10, C17, C28, C29, C41, C42	359
	TransactionActivity <TxActvty>	[1..1]	±		364
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		365
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		365

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Payment <Pmt>	[1..1]	CodeSet		365
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	365
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		366
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	367
	PlaceOfClearing <PlcOfClr>	[0..1]	±		367
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C21	368
	PostingQuantity <PstngQty>	[1..1]	±		369
	PartiallyReleasedQuantity <PrtyRlsdQty>	[0..1]	±		369
	PostingAmount <PstngAmt>	[0..1]	±		370
	TradeDate <TradDt>	[0..1]	±		370
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		370
	SettlementDate <SttlmDt>	[1..1]	±		371
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		371
	ExpectedValueDate <XpctdValDt>	[0..1]	±		371
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		371
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		371
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C22, C23, C24, C25	372
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	373
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		375
	SupplementaryData <SplmtryData>	[0..*]	±	C40	375

10.4.6.1 StatusAndReason <StsAndRsn>

Presence: [1..1]

Definition: Status and reason for the transaction.

Impacted by: C26 PendingToFailingRule, C39 SettlementStatusAndMatchedRule

StatusAndReason <StsAndRsn> contains one of the following **Status39Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Proprietary <Prtry>	[1..1]	±		353
Or	MatchingStatus <MtchgSts>	[1..1]	±		353
Or	InferredMatchingStatus <IfrdMtchgSts>	[1..1]	±		354
Or	SettlementStatus <StlmSts>	[1..1]	±	C27	354
Or}	InstructionProcessingStatus <InstrPrdgSts>	[1..1]	±		355

Constraints

- **PendingToFailingRule**

(Rule)

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

- **SettlementStatusAndMatchedRule**

(Rule)

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

10.4.6.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

10.4.6.1.2 MatchingStatus <MtchgSts>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus32Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	2164
Or	Unmatched <Umtchd>	[1..1]			2164
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2165
Or}	Reason <Rsn>	[1..*]			2165
	Code <Cd>	[1..1]	±		2165
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2165
Or}	Proprietary <Prtry>	[1..1]	±		2166

10.4.6.1.3 InferredMatchingStatus <lfrdMtchgSts>

Presence: [1..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <lfrdMtchgSts> contains one of the following elements (see [MatchingStatus32Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	2164
Or	Unmatched <Umtchd>	[1..1]			2164
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2165
Or}	Reason <Rsn>	[1..*]			2165
	Code <Cd>	[1..1]	±		2165
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2165
Or}	Proprietary <Prtry>	[1..1]	±		2166

10.4.6.1.4 SettlementStatus <SttlmSts>

Presence: [1..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C27 PendingToFailingRule](#)

SettlementStatus <StlmSts> contains one of the following elements (see [SettlementStatus31Choice](#) on page 2068 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2068
Or	Failing <Fng>	[1..1]	±		2069
Or}	Proprietary <Prtry>	[1..1]	±		2069

Constraints

- **PendingToFailingRule**

(Rule)

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

10.4.6.1.5 InstructionProcessingStatus <InstrPrcgSts>

Presence: [1..1]

Definition: Provides the status of an instruction.

InstructionProcessingStatus <InstrPrcgSts> contains one of the following elements (see [InstructionProcessingStatus45Choice](#) on page 2098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		2098
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	2098
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		2099
Or	Cancelled <Canc>	[1..1]	±		2099
Or	Generated <Gnrtd>	[1..1]			2099
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2100
Or}	Reason <Rsn>	[1..*]	±		2100
Or	Repair <Rpr>	[1..1]	±		2100
Or	PendingCancellation <PdgCxl>	[1..1]	±		2100
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	2101

10.4.6.2 Transaction <Tx>

Presence: [0..*]

Definition: Details of the transactions reported.

Impacted by: [C19 NoAccountOwnerTransactionIdentificationRule](#)

Transaction <Tx> contains the following **Transaction127** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		357
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		357
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		358
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		358
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		358
	TradeIdentification <TradId>	[0..*]	Text		358
	PoolIdentification <PoolId>	[0..1]	Text		358
	CommonIdentification <CmonId>	[0..1]	Text		358
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		358
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		359
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		359
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		359
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		359
	TransactionDetails <TxDtIs>	[0..1]		C3, C10, C17, C28, C29, C41, C42	359
	TransactionActivity <TxActvty>	[1..1]	±		364
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		365
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		365
	Payment <Pmt>	[1..1]	CodeSet		365
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	365
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		366
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	367
	PlaceOfClearing <PlcOfClr>	[0..1]	±		367
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C15,	368

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
				C16, C21	
	PostingQuantity <PstngQty>	[1..1]	±		369
	PartiallyReleasedQuantity <PrtlyRlsdQty>	[0..1]	±		369
	PostingAmount <PstngAmt>	[0..1]	±		370
	TradeDate <TradDt>	[0..1]	±		370
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		370
	SettlementDate <SttlmDt>	[1..1]	±		371
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		371
	ExpectedValueDate <XpctdValDt>	[0..1]	±		371
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		371
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		371
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C22, C23, C24, C25	372
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	373
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		375
	SupplementaryData <SplmtryData>	[0..*]	±	C40	375

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

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

10.4.6.2.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: RestrictedFINXMax16Text on page 2343

10.4.6.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

10.4.6.2.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

10.4.6.2.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

10.4.6.2.5 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

10.4.6.2.6 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: RestrictedFINXMax52Text on page 2345

10.4.6.2.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: RestrictedFINXMax16Text on page 2343

10.4.6.2.8 CommonIdentification <CmonId>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

10.4.6.2.9 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

10.4.6.2.10 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

10.4.6.2.11 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

10.4.6.2.12 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

10.4.6.2.13 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

10.4.6.2.14 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: C3 AdditionalDetailsRule, C10 DeliveringParty1Rule __, C17 LateDeliveryDateRule,
C28 PostingAmountRule __, C29 ReceivingParty1Rule __, C41
TwoLegTransactionOpeningClosing1Rule, C42 TwoLegTransactionOpeningClosing2Rule

TransactionDetails <TxDtIs> contains the following **TransactionDetails164** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		364
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		365
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		365
	Payment <Pmt>	[1..1]	CodeSet		365
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	365
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		366
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	367
	PlaceOfClearing <PlcOfClr>	[0..1]	±		367
	FinancialInstrumentIdentification <FinInstrmld>	[1..1]	±	C11, C12, C15, C16, C21	368
	PostingQuantity <PstngQty>	[1..1]	±		369
	PartiallyReleasedQuantity <PrtyRlisdQty>	[0..1]	±		369
	PostingAmount <PstngAmt>	[0..1]	±		370
	TradeDate <TradDt>	[0..1]	±		370
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		370
	SettlementDate <SttlmDt>	[1..1]	±		371
	LateDeliveryDate <LateDivryDt>	[0..1]	±		371
	ExpectedValueDate <XpctdValDt>	[0..1]	±		371
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		371
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		371
	DeliveringSettlementParties <DivrgSttlmPties>	[0..1]	±	C22, C23, C24, C25	372
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	373
	TransactionAdditionalDetails <TxAddtlDtIs>	[0..1]	Text		375
	SupplementaryData <SplmtryData>	[0..*]	±	C40	375

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **DeliveringParty1Rule**

(Rule)

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

`/SecuritiesMovementType is equal to value 'Receive'`

Following Must be True

`/DeliveringSettlementParties/Party1 Must be present`

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00122
- *Error Text:* DeliveringParty1 must be present.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PostingAmountRule**

(Rule)

If the instruction is against payment, PostingAmount must be present.

On Condition

`/Payment is equal to value 'AgainstPaymentSettlement'`

Following Must be True

`/PostingAmount Must be present`

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00132
- *Error Text:* PostingAmount must be present.

- **ReceivingParty1Rule**

(Rule)

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

`/SecuritiesMovementType is equal to value 'Delivery'`

Following Must be True

`/ReceivingSettlementParties/Party1 Must be present`

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

• **TwoLegTransactionOpeningClosing1Rule**

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

10.4.6.2.14.1 TransactionActivity <TxActvty>

Presence: [1..1]

Definition: Specifies the type of activity to which this instruction relates.

TransactionActivity <TxActvty> contains one of the following elements (see [TransactionActivity4Choice](#) on page 2177 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2177
Or}	Proprietary <Prtry>	[1..1]	±		2177

10.4.6.2.14.2 SettlementTransactionOrCorporateActionEventType <SttImTxOrCorpActnEvtTp>

Presence: [0..1]

Definition: Choice of type for the transaction reported.

SettlementTransactionOrCorporateActionEventType <SttImTxOrCorpActnEvtTp> contains one of the following elements (see [SettlementOrCorporateActionEvent32Choice](#) on page 1632 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <ScetiesTxTp>	[1..1]	±		1632
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C15	1633

10.4.6.2.14.3 SecuritiesMovementType <ScetiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code](#) on page 2261

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

10.4.6.2.14.4 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code](#) on page 2205

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

10.4.6.2.14.5 SettlementParameters <SttImParams>

Presence: [0..1]

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

Impacted by: [C6 CashClearingSystemRule](#), [C38 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails197](#) on page 1963 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1964
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1965
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1965
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1965
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1965
	Registration <Regn>	[0..1]	±		1966
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1966
	CashClearingSystem <CshClrSys>	[0..1]	±		1966
	TaxCapacity <TaxCpcty>	[0..1]	±		1967
	RepurchaseType <RpTp>	[0..1]	±		1967
	MarketClientSide <MktClntSd>	[0..1]	±		1967
	BlockTrade <BlckTrad>	[0..1]	±		1967
	LegalRestrictions <LglRstrctns>	[0..1]	±		1968
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1968
	NettingEligibility <NetgElgbly>	[0..1]	±		1968
	CCPEligibility <CCPElgbly>	[0..1]	±		1968
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1969
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1969

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

10.4.6.2.14.6 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

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

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2](#) on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

10.4.6.2.14.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: C36 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

10.4.6.2.14.8 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

10.4.6.2.14.9 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C11 DescriptionPresenceRule](#), [C12 DescriptionUsageRule](#), [C15 ISINGuideline](#), [C16 ISINPresenceRule](#), [C21 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
    
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

10.4.6.2.14.10 PostingQuantity <PstngQty>

Presence: [1..1]

Definition: Quantity of financial instrument (to be) posted to the safekeeping account.

PostingQuantity <PstngQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

10.4.6.2.14.11 PartiallyReleasedQuantity <PrtlyRlisdQty>

Presence: [0..1]

Definition: Quantity of financial instrument to be released.

PartiallyReleasedQuantity <PrtlyRlsdQty> contains one of the following elements (see [Quantity54Choice on page 1850](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

10.4.6.2.14.12 PostingAmount <PstngAmt>

Presence: [0..1]

Definition: Amount of money that is to be/was posted to the account.

PostingAmount <PstngAmt> contains the following elements (see [AmountAndDirection67 on page 1429](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1429
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1430
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1430

10.4.6.2.14.13 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice on page 1476](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

10.4.6.2.14.14 ExpectedSettlementDate <XpctdSttlmDt>

Presence: [0..1]

Definition: Date/time at which the sender expects settlement.

ExpectedSettlementDate <XpctdSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice on page 1478](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

10.4.6.2.14.15 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate32Choice](#) on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1474
Or}	DateCode <DtCd>	[1..1]	±		1475

10.4.6.2.14.16 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

10.4.6.2.14.17 ExpectedValueDate <XpctdValDt>

Presence: [0..1]

Definition: For against payment transactions, the value date/time at which the account servicer expects the settlement amount to be credited or debited.

ExpectedValueDate <XpctdValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

10.4.6.2.14.18 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODatetime](#) on page 2333

10.4.6.2.14.19 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: [ISODatetime](#) on page 2333

10.4.6.2.14.20 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C22 Party2PresenceRule __, C23 Party3PresenceRule __, C24 Party4PresenceRule __, C25 Party5PresenceRule __

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties109 on page 1877](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

10.4.6.2.14.21 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C22 Party2PresenceRule, C23 Party3PresenceRule, C24 Party4PresenceRule, C25 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties109](#) on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

10.4.6.2.14.22 TransactionAdditionalDetails <TxAddtlDtls>

Presence: [0..1]

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

Datatype: RestrictedFINXMax350Text on page 2345

10.4.6.2.14.23 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C40 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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

10.4.7 Transactions <Txs>

Presence: [0..*]

Definition: Details of the transactions reported.

Impacted by: [C20 NoAccountOwnerTransactionIdentificationRule](#)

Transactions <Txs> contains the following **Transaction125** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		378
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		379
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		379
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		379
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		379
	TradeIdentification <TradId>	[0..*]	Text		379
	PoolIdentification <PoolId>	[0..1]	Text		379
	CommonIdentification <CmonId>	[0..1]	Text		379
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		380
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		380
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		380
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		380
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		380
	TransactionDetails <TxDtIs>	[0..1]		C3, C10, C17, C28, C29, C41, C42	380
	TransactionActivity <TxActvty>	[1..1]	±		385
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		386
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		386
	Payment <Pmt>	[1..1]	CodeSet		386
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	386
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		387
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	388
	PlaceOfClearing <PlcOfClr>	[0..1]	±		388
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C15,	389

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
				C16, C21	
	PostingQuantity <PstngQty>	[1..1]	±		390
	PartiallyReleasedQuantity <PrtlyRlsdQty>	[0..1]	±		390
	PostingAmount <PstngAmt>	[0..1]	±		391
	TradeDate <TradDt>	[0..1]	±		391
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		391
	SettlementDate <SttlmDt>	[1..1]	±		392
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		392
	ExpectedValueDate <XpctdValDt>	[0..1]	±		392
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		392
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		393
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C22, C23, C24, C25	393
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C22, C23, C24, C25	395
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		396
	SupplementaryData <SplmtryData>	[0..*]	±	C40	397
	StatusAndReason <StsAndRsn>	[0..*]		C26, C39	397
{Or	Proprietary <Prtry>	[1..1]	±		398
Or	MatchingStatus <MtchgSts>	[1..1]	±		398
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		398
Or	SettlementStatus <SttlmSts>	[1..1]	±	C27	399
Or}	InstructionProcessingStatus <InstrPrchgSts>	[1..1]	±		399

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

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

10.4.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

10.4.7.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

10.4.7.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

10.4.7.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

10.4.7.5 ProcessorTransactionIdentification <PrcrTxld>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

10.4.7.6 TradeIdentification <Tradld>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [RestrictedFINXMax52Text on page 2345](#)

10.4.7.7 PoolIdentification <Poolld>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

10.4.7.8 CommonIdentification <Cmonld>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

10.4.7.9 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

10.4.7.10 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

10.4.7.11 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

10.4.7.12 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

10.4.7.13 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax16Text on page 2343](#)

10.4.7.14 TransactionDetails <TxDtIs>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: [C3 AdditionalDetailsRule](#), [C10 DeliveringParty1Rule](#), [C17 LateDeliveryDateRule](#), [C28 PostingAmountRule](#), [C29 ReceivingParty1Rule](#), [C41 TwoLegTransactionOpeningClosing1Rule](#), [C42 TwoLegTransactionOpeningClosing2Rule](#)

TransactionDetails <TxDtIs> contains the following **TransactionDetails164** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		385
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		386
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		386
	Payment <Pmt>	[1..1]	CodeSet		386
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C38	386
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		387
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C36	388
	PlaceOfClearing <PlcOfClr>	[0..1]	±		388
	FinancialInstrumentIdentification <FinInstrmld>	[1..1]	±	C11, C12, C15, C16, C21	389
	PostingQuantity <PstngQty>	[1..1]	±		390
	PartiallyReleasedQuantity <PrtlyRlisdQty>	[0..1]	±		390
	PostingAmount <PstngAmt>	[0..1]	±		391
	TradeDate <TradDt>	[0..1]	±		391
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		391
	SettlementDate <SttlmDt>	[1..1]	±		392
	LateDeliveryDate <LateDivryDt>	[0..1]	±		392
	ExpectedValueDate <XpctdValDt>	[0..1]	±		392
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		392
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		393
	DeliveringSettlementParties <DivrgSttlmPties>	[0..1]	±	C22, C23, C24, C25	393
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C22, C23, C24, C25	395
	TransactionAdditionalDetails <TxAddtlDtIs>	[0..1]	Text		396
	SupplementaryData <SplmtryData>	[0..*]	±	C40	397

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **DeliveringParty1Rule**

(Rule)

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

```
/SecuritiesMovementType is equal to value 'Receive'
```

Following Must be True

```
/DeliveringSettlementParties/Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00122
- *Error Text:* DeliveringParty1 must be present.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PostingAmountRule**

(Rule)

If the instruction is against payment, PostingAmount must be present.

On Condition

```
/Payment is equal to value 'AgainstPaymentSettlement'
```

Following Must be True

```
/PostingAmount Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00132
- *Error Text:* PostingAmount must be present.

- **ReceivingParty1Rule**

(Rule)

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

```
/SecuritiesMovementType is equal to value 'Delivery'
```

Following Must be True

```
/ReceivingSettlementParties/Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

• **TwoLegTransactionOpeningClosing1Rule**

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

10.4.7.14.1 TransactionActivity <TxActvty>

Presence: [1..1]

Definition: Specifies the type of activity to which this instruction relates.

TransactionActivity <TxActvty> contains one of the following elements (see [TransactionActivity4Choice](#) on page 2177 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2177
Or}	Proprietary <Prtry>	[1..1]	±		2177

10.4.7.14.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

Presence: [0..1]

Definition: Choice of type for the transaction reported.

SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp> contains one of the following elements (see [SettlementOrCorporateActionEvent32Choice](#) on page 1632 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1632
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C15	1633

10.4.7.14.3 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code](#) on page 2261

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

10.4.7.14.4 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code](#) on page 2205

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

10.4.7.14.5 SettlementParameters <SttlmParams>

Presence: [0..1]

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

Impacted by: [C6 CashClearingSystemRule](#), [C38 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails197](#) on page 1963 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1964
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1965
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1965
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1965
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1965
	Registration <Regn>	[0..1]	±		1966
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1966
	CashClearingSystem <CshClrSys>	[0..1]	±		1966
	TaxCapacity <TaxCpcty>	[0..1]	±		1967
	RepurchaseType <RpTp>	[0..1]	±		1967
	MarketClientSide <MktClntSd>	[0..1]	±		1967
	BlockTrade <BlckTrad>	[0..1]	±		1967
	LegalRestrictions <LglRstrctns>	[0..1]	±		1968
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1968
	NettingEligibility <NetgElgbly>	[0..1]	±		1968
	CCPEligibility <CCPElgbly>	[0..1]	±		1968
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1969
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1969

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

10.4.7.14.6 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

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

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2](#) on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

10.4.7.14.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: [C36 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

10.4.7.14.8 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

10.4.7.14.9 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C11 DescriptionPresenceRule](#), [C12 DescriptionUsageRule](#), [C15 ISINGuideline](#), [C16 ISINPresenceRule](#), [C21 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

10.4.7.14.10 PostingQuantity <PstngQty>

Presence: [1..1]

Definition: Quantity of financial instrument (to be) posted to the safekeeping account.

PostingQuantity <PstngQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

10.4.7.14.11 PartiallyReleasedQuantity <PrtlyRlsdQty>

Presence: [0..1]

Definition: Quantity of financial instrument to be released.

PartiallyReleasedQuantity <PrtlyRlsdQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

10.4.7.14.12 PostingAmount <PstngAmt>

Presence: [0..1]

Definition: Amount of money that is to be/was posted to the account.

PostingAmount <PstngAmt> contains the following elements (see [AmountAndDirection67](#) on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1429
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1430
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1430

10.4.7.14.13 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

10.4.7.14.14 ExpectedSettlementDate <XpctdSttlmDt>

Presence: [0..1]

Definition: Date/time at which the sender expects settlement.

ExpectedSettlementDate <XpctdSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

10.4.7.14.15 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate32Choice](#) on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1474
Or}	DateCode <DtCd>	[1..1]	±		1475

10.4.7.14.16 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

10.4.7.14.17 ExpectedValueDate <XpctdValDt>

Presence: [0..1]

Definition: For against payment transactions, the value date/time at which the account servicer expects the settlement amount to be credited or debited.

ExpectedValueDate <XpctdValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

10.4.7.14.18 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODateTime on page 2333](#)

10.4.7.14.19 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: [ISODateTime on page 2333](#)

10.4.7.14.20 DeliveringSettlementParties <DlvrSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C22 Party2PresenceRule](#), [C23 Party3PresenceRule](#), [C24 Party4PresenceRule](#), [C25 Party5PresenceRule](#)

DeliveringSettlementParties <DlvrSttlmPties> contains the following elements (see [SettlementParties109 on page 1877](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <Prctl>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

• **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

10.4.7.14.21 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C22 Party2PresenceRule, C23 Party3PresenceRule, C24 Party4PresenceRule, C25 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties109](#) on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <Prcgld>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
 /Party3 is present
Following Must be True
 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

10.4.7.14.22 TransactionAdditionalDetails <TxAddtlDtls>

Presence: [0..1]

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

Datatype: RestrictedFINXMax350Text on page 2345

10.4.7.14.23 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C40 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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

10.4.7.15 StatusAndReason <StsAndRsn>

Presence: [0..*]

Definition: Status and reason for the transaction.

Impacted by: [C26 PendingToFailingRule](#), [C39 SettlementStatusAndMatchedRule](#)

StatusAndReason <StsAndRsn> contains one of the following **Status39Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Proprietary <Prtry>	[1..1]	±		398
Or	MatchingStatus <MtchgSts>	[1..1]	±		398
Or	InferredMatchingStatus <IfrdMtchgSts>	[1..1]	±		398
Or	SettlementStatus <SttlmSts>	[1..1]	±	C27	399
Or}	InstructionProcessingStatus <InstrPrdgSts>	[1..1]	±		399

Constraints

- **PendingToFailingRule**

(Rule)

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

- **SettlementStatusAndMatchedRule**

(Rule)

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

10.4.7.15.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

10.4.7.15.2 MatchingStatus <MtchgSts>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus32Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	2164
Or	Unmatched <Umtchd>	[1..1]			2164
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2165
Or}	Reason <Rsn>	[1..*]			2165
	Code <Cd>	[1..1]	±		2165
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2165
Or}	Proprietary <Prtry>	[1..1]	±		2166

10.4.7.15.3 InferredMatchingStatus <lfrdMtchgSts>

Presence: [1..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see [MatchingStatus32Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	2164
Or	Unmatched <Umtchd>	[1..1]			2164
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2165
Or}	Reason <Rsn>	[1..*]			2165
	Code <Cd>	[1..1]	±		2165
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2165
Or}	Proprietary <Prtry>	[1..1]	±		2166

10.4.7.15.4 SettlementStatus <SttlmSts>

Presence: [1..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C27 PendingToFailingRule](#)

SettlementStatus <SttlmSts> contains one of the following elements (see [SettlementStatus31Choice](#) on page 2068 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2068
Or	Failing <Fng>	[1..1]	±		2069
Or}	Proprietary <Prtry>	[1..1]	±		2069

Constraints

- **PendingToFailingRule**

(Rule)

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

10.4.7.15.5 InstructionProcessingStatus <InstrPrcgSts>

Presence: [1..1]

Definition: Provides the status of an instruction.

InstructionProcessingStatus <InstrPrcgSts> contains one of the following elements (see [InstructionProcessingStatus45Choice](#) on page 2098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		2098
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	2098
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		2099
Or	Cancelled <Canc>	[1..1]	±		2099
Or	Generated <Gnrtd>	[1..1]			2099
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2100
Or}	Reason <Rsn>	[1..*]	±		2100
Or	Repair <Rpr>	[1..1]	±		2100
Or	PendingCancellation <PdgCxl>	[1..1]	±		2100
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	2101

11 MX semt.019.002.10 SecuritiesSettlementTransactionAllegementR eport002V10

11.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesSettlementTransactionAllegementReport to an account owner to provide, at a specified time, the status and details of pending settlement allegements, for all or selected securities in a specified safekeeping account.

The account servicer/owner relationship may be:

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

Usage

The message may also be used to:

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

Outline

The SecuritiesSettlementTransactionAllegementReport002V10 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. Pagination

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

B. StatementGeneralDetails

General information related to the report.

C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockChainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

F. AllegementDetails

Details of the allegement.

11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesStlMtxAllgmtRpt>	[1..1]		C5, C6, C7, C35, C37, C39	
	Pagination <Pgntn>	[1..1]	±		417
	StatementGeneralDetails <StmtGnlDtls>	[1..1]	±	C34	417
	AccountOwner <AcctOwnr>	[0..1]	±		418
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		418
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		418
	AllegementDetails <AllgmtDtls>	[0..*]		C14, C24, C33, C42, C47, C48, C49	419
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		425
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		425
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		425
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		426
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		426
	TradeIdentification <Tradld>	[0..*]	Text		426
	CommonIdentification <Cmonld>	[0..1]	Text		426
	PoolIdentification <Poolld>	[0..1]	Text		426
	CollateralTransactionIdentification <CollTxld>	[0..*]	Text		426
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		426
	Payment <Pmt>	[1..1]	CodeSet		427
	Status <Sts>	[0..1]	±		427
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		427
	PlaceOfClearing <PlcOfClr>	[0..1]	±		427
	TradeDate <TradDt>	[0..1]	±		428
	SettlementDate <StlMdt>	[1..1]	±		428
	DealPrice <DealPric>	[0..1]	±		428

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C26	429
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C17, C18, C22, C23, C27	429
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C32	431
	TradeTransactionCondition <TradTxCond>	[0..*]	±		433
	TypeOfPrice <TpOfPric>	[0..1]	±		433
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C15, C41	434
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			434
	SecuritiesFinancingTradeldentification <SctiesFincgTradld>	[0..1]	Text		435
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		435
	TerminationDate <TermntnDt>	[0..1]	±		435
	RateType <RateTp>	[0..1]	±		436
	LegalFramework <LglFrmwk>	[0..1]	±		436
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		436
	InterestPayment <IntrstPmt>	[0..1]	Indicator		436
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		437
	RepurchaseRate <RpRate>	[0..1]	±	C45	437
	TransactionCallDelay <TxCallDely>	[0..1]	Text		437
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		437
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		438
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		438
	SettlementParameters <SttlmParams>	[1..1]	±	C10, C44	438
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	439
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	442
	SettlementAmount <SttlmAmt>	[0..1]	±		444

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherAmounts <OthrAmts>	[0..1]	±		445
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C21	445
	SupplementaryData <SplmtryData>	[0..*]	±	C46	446

11.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

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

C4 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C5 AllegementDetailsActivityRule1

(Rule)

If StatementGeneralDetails/ActivityIndicator is FALSE (NO), then AllegementDetails is not allowed. (CrossElementComplexRule)

On Condition

/StatementGeneralDetails/ActivityIndicator is equal to value 'false'

Following Must be True

/AllegementDetails[*] Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00247
- *Error Text:* AllegementDetails cannot be present.

This constraint is defined at the MessageDefinition level.

C6 AllegementDetailsActivityRule2

(Rule)

If StatementGeneralDetails/ActivityIndicator is TRUE (YES), then at least one occurrence of AllegementDetails must be present. (CrossElementComplexRule)

On Condition

/StatementGeneralDetails/ActivityIndicator is equal to value 'true'

Following Must be True

/AllegementDetails[1] Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00248
- *Error Text:* AllegementDetails must be present.

This constraint is defined at the MessageDefinition level.

C7 AllegementStatusRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if AllegementDetails/Status is present, then the statement must be a delta statement (StatementGeneralDetails/UpdateType: Delta). In a complete statement (StatementGeneralDetails/UpdateType: Complete), a removed or cancelled Status (AllegementDetails/Status) must not be reported.

This constraint is defined at the MessageDefinition level.

C8 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C9 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C10 CashClearingSystemRule

(Rule)

The *CashSettlementSystem* codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C11 Country

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C12 CurrencyAmount

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C13 CurrencyAmount

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C14 DeliveringParty1Rule

(Rule)

If the instruction is a receive, then DeliveringParty1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00122
- *Error Text:* DeliveringParty1 must be present.

C15 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C16 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C17 DescriptionPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192

– *Error Text:* At least one identification must be present.

C18 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C19 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C20 IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00003

– *Error Text:* Invalid IBAN format or invalid check digits.

C21 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C22 ISINGuideline

(Rule)

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

C23 ISINPresenceRule

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00194

– *Error Text:* At least one identification must be present.

C24 LateDeliveryDateRule

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction

and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C25 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C26 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C27 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C28 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C29 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C30 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C31 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C32 PlaceOfListingRule

(Rule)

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

C33 ReceivingParty1Rule

(Rule)

If the instruction is a delivery, then ReceivingParty 1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

C34 ReportNumberRule

(Rule)

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

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

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

C35 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

```

On Condition
  /SafekeepingAccount is present
Following Must be True
  /BlockchainAddressOrWallet Must be absent
    
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C36 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C37 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

```

On Condition
  /BlockchainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
    
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C38 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C39 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

```
Following Must be True
    /SafekeepingAccount Must be present
Or    /BlockChainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C40 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C41 SafekeepingPlaceRule

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C42 SettlementAmountRule

(Rule)

If the instruction is against payment, then SettlementAmount must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145
- *Error Text:* SettlementAmount must be present.

C43 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C44 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C45 SignRule

(Guideline)

When Sign is present, rate must not be zero.

C46 SupplementaryDataRule

(Rule)

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

C47 TradeDateRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C48 TwoLegTransactionOpeningClosing1Rule

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

C49 TwoLegTransactionOpeningClosing2Rule

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

11.4.1 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see [Pagination1 on page 1670](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1670
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1670

11.4.2 StatementGeneralDetails <StmtGnIDtls>

Presence: [1..1]

Definition: General information related to the report.

Impacted by: [C34 ReportNumberRule](#)

StatementGeneralDetails <StmtGnIDtls> contains the following elements (see [Statement69 on page 1588](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1589
	QueryReference <QryRef>	[0..1]	Text		1589
	StatementIdentification <Stmtd>	[0..1]	Text		1589
	StatementDateTime <StmtdtTm>	[1..1]	±		1589
	Frequency <Frqcy>	[0..1]	±		1589
	UpdateType <UpdTp>	[0..1]	±		1590
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1590

Constraints

- **ReportNumberRule**

(Rule)

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

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

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

11.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

11.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

11.4.5 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

11.4.6 AllegementDetails <AllgmtDtIs>

Presence: [0..*]

Definition: Details of the allegement.

Impacted by: [C14 DeliveringParty1Rule](#), [C24 LateDeliveryDateRule](#), [C33 ReceivingParty1Rule](#), [C42 SettlementAmountRule](#), [C47 TradeDateRule](#), [C48 TwoLegTransactionOpeningClosing1Rule](#), [C49 TwoLegTransactionOpeningClosing2Rule](#)

AllegationDetails <AllgmtDtls> contains the following **SecuritiesTradeDetails140** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		425
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		425
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		425
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		426
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		426
	TradeIdentification <Tradld>	[0..*]	Text		426
	CommonIdentification <Cmonld>	[0..1]	Text		426
	PoolIdentification <Poolld>	[0..1]	Text		426
	CollateralTransactionIdentification <CollTxld>	[0..*]	Text		426
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		426
	Payment <Pmt>	[1..1]	CodeSet		427
	Status <Sts>	[0..1]	±		427
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		427
	PlaceOfClearing <PlcOfClr>	[0..1]	±		427
	TradeDate <TradDt>	[0..1]	±		428
	SettlementDate <SttlmDt>	[1..1]	±		428
	DealPrice <DealPric>	[0..1]	±		428
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C26	429
	FinancialInstrumentIdentification <FinInstrmld>	[1..1]	±	C17, C18, C22, C23, C27	429
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C32	431
	TradeTransactionCondition <TradTxCond>	[0..*]	±		433
	TypeOfPrice <TpOfPric>	[0..1]	±		433
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C15, C41	434
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			434
	SecuritiesFinancingTradeIdentification <SctiesFincgTradld>	[0..1]	Text		435
	ClosingLegIdentification <ClsgLegld>	[0..1]	Text		435

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TerminationDate <TermntnDt>	[0..1]	±		435
	RateType <RateTp>	[0..1]	±		436
	LegalFramework <LglFrmwk>	[0..1]	±		436
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		436
	InterestPayment <IntrstPmt>	[0..1]	Indicator		436
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		437
	RepurchaseRate <RpRate>	[0..1]	±	C45	437
	TransactionCallDelay <TxCallDely>	[0..1]	Text		437
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		437
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		438
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		438
	SettlementParameters <SttlmParams>	[1..1]	±	C10, C44	438
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	439
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C9, C16, C28, C29, C30, C31, C43	442
	SettlementAmount <SttlmAmt>	[0..1]	±		444
	OtherAmounts <OthrAmts>	[0..1]	±		445
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C21	445
	SupplementaryData <SplmtryData>	[0..*]	±	C46	446

Constraints

- **DeliveringParty1Rule**

(Rule)

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties Must be present

And /DeliveringSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00122
- *Error Text:* DeliveringParty1 must be present.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **ReceivingParty1Rule**

(Rule)

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

 /SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

 /ReceivingSettlementParties Must be present

 And /ReceivingSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

- **SettlementAmountRule**

(Rule)

If the instruction is against payment, then SettlementAmount must be present.

On Condition

 /Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

 /SettlementAmount Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145
- *Error Text:* SettlementAmount must be present.

- **TradeDateRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

- **TwoLegTransactionOpeningClosing1Rule**

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/ return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/ SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

11.4.6.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

11.4.6.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

11.4.6.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

11.4.6.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

11.4.6.5 ProcessorTransactionIdentification <PcrTxld>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

11.4.6.6 TradeIdentification <Tradld>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: RestrictedFINXMax52Text on page 2345

11.4.6.7 CommonIdentification <Cmonld>

Presence: [0..1]

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

Datatype: RestrictedFINXMax16Text on page 2343

11.4.6.8 PoolIdentification <Poolld>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: RestrictedFINXMax16Text on page 2343

11.4.6.9 CollateralTransactionIdentification <CollTxld>

Presence: [0..*]

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

Datatype: RestrictedFINXMax16Text on page 2343

11.4.6.10 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: ReceiveDelivery1Code on page 2261

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

11.4.6.11 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code](#) on page 2205

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

11.4.6.12 Status <Sts>

Presence: [0..1]

Definition: Status of the allegement.

Status <Sts> contains one of the following elements (see [AllegementStatus4Choice](#) on page 2125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2125
Or}	Proprietary <Prtry>	[1..1]	±		2125

11.4.6.13 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

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

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2](#) on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

11.4.6.14 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

11.4.6.15 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

11.4.6.16 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate20Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1476
Or}	DateCode <DtCd>	[1..1]	±		1476

11.4.6.17 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price11](#) on page 1784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1784
{Or	Yielded <Yldd>	[1..1]	Indicator		1784
Or}	ValueType <ValTp>	[1..1]	CodeSet		1785
	Value <Val>	[1..1]	±		1785

11.4.6.18 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C26 NumberRule](#)

Datatype: [Max3Number](#) on page 2336

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

11.4.6.19 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C17 DescriptionPresenceRule](#), [C18 DescriptionUsageRule](#), [C22 ISINGuideline](#),
[C23 ISINPresenceRule](#), [C27 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193

– *Error Text:* At least one identification must be present.

11.4.6.20 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 AdditionalDetailsRule, C32 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122](#) on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvsPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

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

- **PlaceOfListingRule**

(Rule)

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

11.4.6.21 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition6Choice](#) on page 2175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2175
Or}	Proprietary <Prtry>	[1..1]	±		2176

11.4.6.22 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice32Choice](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

11.4.6.23 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details about the financial instrument quantity and the account involved in the transaction.

Impacted by: [C15 DenominationRule](#), [C41 SafekeepingPlaceRule](#)

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount107](#) on page 1815 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C14	1816
	DenominationChoice <DnmtnChc>	[0..1]	Text		1816
	CashAccount <CshAcct>	[0..1]	±		1816
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1816
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1817

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

11.4.6.24 SecuritiesFinancingDetails <SctiesFincgDtls>

Presence: [0..1]

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

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following
SecuritiesFinancingTransactionDetails50 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		435
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		435
	TerminationDate <TermntnDt>	[0..1]	±		435
	RateType <RateTp>	[0..1]	±		436
	LegalFramework <LglFrmwk>	[0..1]	±		436
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		436
	InterestPayment <IntrstPmt>	[0..1]	Indicator		436
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		437
	RepurchaseRate <RpRate>	[0..1]	±	C45	437
	TransactionCallDelay <TxCallDely>	[0..1]	Text		437
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		437
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		438
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		438

11.4.6.24.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

Presence: [0..1]

Definition: Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

Datatype: RestrictedFINXMax52Text on page 2345

11.4.6.24.2 ClosingLegIdentification <ClsgLegId>

Presence: [0..1]

Definition: Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

Datatype: RestrictedFINXMax16Text on page 2343

11.4.6.24.3 TerminationDate <TermntnDt>

Presence: [0..1]

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

TerminationDate <TermntnDt> contains one of the following elements (see [TerminationDate7Choice](#) on page 1473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1473
Or}	Code <Cd>	[1..1]			1474
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	±		1474

11.4.6.24.4 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see [RateType67Choice](#) on page 1675 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1675
Or}	Proprietary <Prtry>	[1..1]	±		1675

11.4.6.24.5 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see [LegalFramework4Choice](#) on page 1674 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1675

11.4.6.24.6 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Indicates whether the maturity date of the securities financing transaction may be modified.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

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

11.4.6.24.7 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

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

11.4.6.24.8 VariableRateSupport <VarbIRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarbIRateSpprt> contains the following elements (see [RateName2](#) on page 1852 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1852
	RateName <RateNm>	[1..1]	Text		1852

11.4.6.24.9 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: [C45 SignRule](#)

RepurchaseRate <RpRate> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

11.4.6.24.10 TransactionCallDelay <TxCallDely>

Presence: [0..1]

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

Datatype: [Exact3NumericText](#) on page 2337

11.4.6.24.11 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

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

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

11.4.6.24.12 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

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

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

11.4.6.24.13 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

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

Datatype: [RestrictedFINXMax140Text](#) on page 2343

11.4.6.25 SettlementParameters <SttlmParams>

Presence: [1..1]

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

Impacted by: [C10 CashClearingSystemRule](#), [C44 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails174](#) on page 1973 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1974
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1974
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1974
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1974
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1975
	CashClearingSystem <CshClrSys>	[0..1]	±		1975
	MarketClientSide <MktClntSd>	[0..1]	±		1975
	Registration <Regn>	[0..1]	±		1976
	RepurchaseType <RpTp>	[0..1]	±		1976
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1976
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1976

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

11.4.6.26 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C9 BookTransferGuideline](#), [C16 DepositoryGuideline](#), [C28 Party2PresenceRule](#), [C29 Party3PresenceRule](#), [C30 Party4PresenceRule](#), [C31 Party5PresenceRule](#), [C43 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties105 on page 1892](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

11.4.6.27 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C9 BookTransferGuideline](#), [C16 DepositoryGuideline](#), [C28 Party2PresenceRule](#), [C29 Party3PresenceRule](#), [C30 Party4PresenceRule](#), [C31 Party5PresenceRule](#), [C43 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

11.4.6.28 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection92](#) on page 1394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1394
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1395
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1395
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1396
	ValueDate <ValDt>	[0..1]	±		1396

11.4.6.29 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts36](#) on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1383
	ChargesFees <ChrgsFees>	[0..1]	±		1384
	TradeAmount <TradAmt>	[0..1]	±		1384
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1384
	LocalTax <LclTax>	[0..1]	±		1384
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1385
	Other <Othr>	[0..1]	±		1385
	StampDuty <StmpDty>	[0..1]	±		1385
	TransactionTax <TxTax>	[0..1]	±		1386
	WithholdingTax <WhldgTax>	[0..1]	±		1386
	ConsumptionTax <CsmptnTax>	[0..1]	±		1386

11.4.6.30 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C21 InvestorCountryCodeRule](#)

OtherBusinessParties <OthrBizPties> contains the following elements (see [OtherParties37](#) on page 1738 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1739
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1739
	StockExchange <StockXchg>	[0..1]	±		1739
	TradeRegulator <TradRgltr>	[0..1]	±		1740
	TripartyAgent <TrptyAgt>	[0..1]	±		1740

Constraints

- **InvestorCountryCodeRule**
 (Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

11.4.6.31 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C46 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1 on page 1713](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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

12 **MX semt.020.002.07**

SecuritiesMessageCancellationAdvice002V07

12.1 **MessageDefinition Functionality**

Scope

An account servicer sends a SecuritiesMessageCancellationAdvice to an account owner to inform of the cancellation of a securities message previously sent by an account servicer.

The account servicer/owner relationship may be:

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

Usage

The previously sent message may be:

- a securities settlement transaction confirmation
- a report (transactions, pending transactions, allegements, accounting and custody securities balance)
- a allegement notification (when sent by mistake or because the counterparty cancelled its instruction)
- a portfolio transfer notification
- an intra-position movement confirmation
- a transaction generation notification

The previously sent message cannot be a status advice message (any). If a status advice should not have been sent, a new status advice with the correct status should be sent, not a cancellation advice.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The SecuritiesMessageCancellationAdvice002V07 MessageDefinition is composed of 5 MessageBuildingBlocks:

- A. Reference
Reference to the message advised to be cancelled by the account servicer.
- B. AccountOwner
Party that legally owns the account.
- C. SafekeepingAccount
Account to or from which a securities entry is made.
- D. BlockchainAddressOrWallet
Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.
- E. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

12.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesMsgCxlAdv<	[1..1]		C3, C4, C5	
	Reference <Ref>	[1..1]	±	C2, C6	450
	AccountOwner <AcctOwnr>	[0..1]	±		452
	SafekeepingAccount <SfkgAcct>	[0..1]	±		452
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		452
	SupplementaryData <SplmtryData>	[0..*]	±	C7	453

12.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C2 OtherMessageIdentificationUsageRule

(Rule)

If OtherMessageIdentification is used, then the message to be cancelled must not be one that can be identified using of the message identification available in the choice list.

C3 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

```
On Condition
  /SafekeepingAccount is present
Following Must be True
  /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C4 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

```
On Condition
  /BlockChainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C5 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C6 SecuritiesSettlementTransactionAllegementNotificationRule

(Rule)

The SecuritiesMessageCancellationAdvice can be used to cancel a SecuritiesSettlementTransactionAllegementNotification for two reasons:

- The message was sent by mistake
- The counterparty cancelled its instruction.

C7 SupplementaryDataRule

(Rule)

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

12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

12.4.1 Reference <Ref>

Presence: [1..1]

Definition: Reference to the message advised to be cancelled by the account servicer.

Impacted by: C2 OtherMessageIdentificationUsageRule, C6 SecuritiesSettlementTransactionAllegementNotificationRule

Reference <Ref> contains one of the following elements (see [References79Choice](#) on page 1550 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfld>	[1..1]	±		1552
Or	IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfld>	[1..1]	Text		1552
Or	SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptld>	[1..1]	Text		1552
Or	SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptld>	[1..1]	Text		1552
Or	IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptld>	[1..1]	Text		1552
Or	SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>	[1..1]	±		1552
Or	SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptld>	[1..1]	Text		1553
Or	SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptld>	[1..1]	Text		1553
Or	SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptld>	[1..1]	Text		1553
Or	SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxld>	[1..1]	±		1553
Or	PortfolioTransferNotificationIdentification <PrflTrfNtfctnld>	[1..1]	Text		1553
Or	SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnld>	[1..1]	±		1554
Or	OtherMessageIdentification <OthrMsgld>	[1..1]	Text		1554
Or	TotalPortfolioValuationReportIdentification <TtlPrflValtnRptld>	[1..1]	Text		1554
Or	TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification <TrptyCollTxInstrPrcgStsAdvclld>	[1..1]	Text		1554
Or	TripartyCollateralStatusAdviceIdentification <TrptyCollStsAdvclld>	[1..1]	Text		1554
Or}	TripartyCollateralAndExposureReportIdentification <TrptyCollAndXpsrRptld>	[1..1]	Text		1554

Constraints

- **OtherMessageIdentificationUsageRule**

(Rule)

If OtherMessageIdentification is used, then the message to be cancelled must not be one that can be identified using of the message identification available in the choice list.

- **SecuritiesSettlementTransactionAllegementNotificationRule**

(Rule)

The SecuritiesMessageCancellationAdvice can be used to cancel a SecuritiesSettlementTransactionAllegementNotification for two reasons:

- The message was sent by mistake
- The counterparty cancelled its instruction.

12.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

12.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

12.4.4 BlockchainAddressOrWallet <BlckChainAdrOrWlft>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlft> contains the following elements (see [BlockchainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

12.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C7 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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

13 MX semt.021.002.08 SecuritiesStatementQuery002V08

13.1 MessageDefinition Functionality

Scope

An account owner sends a SecuritiesStatementQuery to an account servicer to request any existing securities statement.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The SecuritiesStatementQuery002V08 MessageDefinition is composed of 7 MessageBuildingBlocks:

- A. StatementRequested
Description of the statement requested.
- B. StatementGeneralDetails
General information related to the report.
- C. AccountOwner
Party that legally owns the account.
- D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockchainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

F. AdditionalQueryParameters

Additional specific query criteria.

G. SupplementaryData

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

13.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStmntQry>	[1..1]		C8, C9, C10	
	StatementRequested <StmntReqd>	[1..1]	±		459
	StatementGeneralDetails <StmntGnlDtls>	[0..1]	±	C12, C13	460
	AccountOwner <AcctOwnr>	[0..1]	±		460
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		461
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		461
	AdditionalQueryParameters <AddtlQryParams>	[0..*]			461
	Status <Sts>	[0..1]	±	C14	462
	Reason <Rsn>	[0..*]		C7	464
{Or	RepoCallAcknowledgementReason <RepoCallAckRsn>	[0..1]	±		464
Or	CancellationReason <CxlRsn>	[0..1]	±		465
Or	PendingCancellationReason <PdgCxlRsn>	[0..1]	±		465
Or	GeneratedReason <GnrtdRsn>	[0..1]	±		465
Or	DeniedReason <DndRsn>	[0..1]	±		465
Or	AcknowledgedAcceptedReason <AckdAcptdRsn>	[0..1]	±		466
Or	PendingReason <PdgRsn>	[0..1]	±		466
Or	FailingReason <FngRsn>	[0..1]	±		466
Or	PendingProcessingReason <PdgPrcgRsn>	[0..1]	±		466
Or	RejectionReason <RjctnRsn>	[0..1]	±		467
Or	RepairReason <RprRsn>	[0..1]	±		467
Or	PendingModificationReason <PdgModRsn>	[0..1]	±		467
Or}	UnmatchedReason <UmtchdRsn>	[0..1]	±		467
	FinancialInstrumentIdentification <FinInstrmld>	[0..*]	±	C2, C3, C4, C5, C6	468
	SupplementaryData <SplmtryData>	[0..*]	±	C15	469

13.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C2 DescriptionPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C3 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C4 ISINGuideline

(Rule)

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

C5 ISINPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C6 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C7 ReasonRule

(Rule)

If the reason is requested, then it must be in line with the reasons available for the message type requested.

C8 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

```
On Condition
  /SafekeepingAccount is present
Following Must be True
  /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C9 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

```
On Condition
  /BlockChainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C10 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C11 ShortLongNumberRule

(Rule)

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

C12 StatementBasisRule

(Rule)

If StatementBasis is used, then the statement requested must be a SecuritiesBalanceAccountingReport or a SecuritiesBalanceCustodyReport.

C13 StatementTypeRule

(Rule)

If StatementType is used, then the statement requested must be a SecuritiesBalanceAccountingReport, a SecuritiesBalanceCustodyReport or a SecuritiesTransactionPostingReport.

C14 StatusRule

(Rule)

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

C15 SupplementaryDataRule

(Rule)

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

13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

13.4.1 StatementRequested <StmntReqd>

Presence: [1..1]

Definition: Description of the statement requested.

StatementRequested <StmReqd> contains the following elements (see [DocumentNumber14](#) on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C6	1481

13.4.2 StatementGeneralDetails <StmGnDtls>

Presence: [0..1]

Definition: General information related to the report.

Impacted by: [C12 StatementBasisRule](#), [C13 StatementTypeRule](#)

StatementGeneralDetails <StmGnDtls> contains the following elements (see [Statement84](#) on page 1598 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementDateOrPeriod <StmDtOrPrd>	[0..1]	±		1598
	Frequency <Frqcy>	[0..1]	±		1598
	UpdateType <UpdTp>	[0..1]	±		1599
	StatementBasis <StmBsis>	[0..1]	±		1599
	StatementType <StmTp>	[0..1]	±		1599

Constraints

- **StatementBasisRule**

(Rule)

If StatementBasis is used, then the statement requested must be a SecuritiesBalanceAccountingReport or a SecuritiesBalanceCustodyReport.

- **StatementTypeRule**

(Rule)

If StatementType is used, then the statement requested must be a SecuritiesBalanceAccountingReport, a SecuritiesBalanceCustodyReport or a SecuritiesTransactionPostingReport.

13.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

13.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

13.4.5 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

13.4.6 AdditionalQueryParameters <AddtlQryParams>

Presence: [0..*]

Definition: Additional specific query criteria.

AdditionalQueryParameters <AddtlQryParams> contains the following
AdditionalQueryParameters14 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Status <Sts>	[0..1]	±	C14	462
	Reason <Rsn>	[0..*]		C7	464
{Or	RepoCallAcknowledgementReason <RepoCallAckRsn>	[0..1]	±		464
Or	CancellationReason <CxIRsn>	[0..1]	±		465
Or	PendingCancellationReason <PdgCxIRsn>	[0..1]	±		465
Or	GeneratedReason <GnrtdRsn>	[0..1]	±		465
Or	DeniedReason <DndRsn>	[0..1]	±		465
Or	AcknowledgedAcceptedReason <AckdAccptdRsn>	[0..1]	±		466
Or	PendingReason <PdgRsn>	[0..1]	±		466
Or	FailingReason <FIngRsn>	[0..1]	±		466
Or	PendingProcessingReason <PdgPrcgRsn>	[0..1]	±		466
Or	RejectionReason <RjctnRsn>	[0..1]	±		467
Or	RepairReason <RprRsn>	[0..1]	±		467
Or	PendingModificationReason <PdgModRsn>	[0..1]	±		467
Or}	UnmatchedReason <UmtchdRsn>	[0..1]	±		467
	FinancialInstrumentIdentification <FinInstrmId>	[0..*]	±	C2, C3, C4, C5, C6	468

13.4.6.1 Status <Sts>

Presence: [0..1]

Definition: Request to obtain a Securities Transaction Pending Report for transactions with the specified status.

Impacted by: C14 StatusRule

Status <Sts> contains one of the following elements (see [Status22Choice](#) on page 2135 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <AffirmSts>	[1..1]	±		2137
Or	AllocationStatus <AllcnSts>	[1..1]			2137
{Or	Code <Cd>	[1..1]	CodeSet		2137
Or}	Proprietary <Prtry>	[1..1]	±		2137
Or	RepoCallRequestStatus <RepoCallReqSts>	[1..1]	±		2138
Or	CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>	[1..1]			2138
{Or	Code <Cd>	[1..1]	CodeSet		2138
Or}	Proprietary <Prtry>	[1..1]	±		2139
Or	CorporateActionEventStage <CorpActnEvtStag>	[1..1]			2139
{Or	Code <Cd>	[1..1]	CodeSet		2139
Or}	Proprietary <Prtry>	[1..1]	±		2140
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		2140
Or	InstructionProcessingStatus <InstrPrcgSts>	[1..1]			2140
{Or	Code <Cd>	[1..1]	CodeSet		2140
Or}	Proprietary <Prtry>	[1..1]	±		2142
Or	MatchingStatus <MtchgSts>	[1..1]	±		2142
Or	RegistrationProcessingStatus <RegnPrcgSts>	[1..1]			2143
{Or	Code <Cd>	[1..1]	CodeSet		2143
Or}	Proprietary <Prtry>	[1..1]	±		2143
Or	ResponseStatus <RspnSts>	[1..1]	±		2143
Or	ReplacementProcessingStatus <RplcmntPrcgSts>	[1..1]			2144
{Or	Code <Cd>	[1..1]	CodeSet		2144
Or}	Proprietary <Prtry>	[1..1]	±		2145
Or	CancellationProcessingStatus <CxIPrcgSts>	[1..1]			2145
{Or	Code <Cd>	[1..1]	CodeSet		2145
Or}	Proprietary <Prtry>	[1..1]	±		2146
Or	SettlementStatus <SttlmSts>	[1..1]	±		2146
Or}	SettlementConditionModificationStatus <SttlmCondModSts>	[1..1]			2146
{Or	Code <Cd>	[1..1]	CodeSet		2146
Or}	Proprietary <Prtry>	[1..1]	±		2147

Constraints

- **StatusRule**

(Rule)

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

13.4.6.2 Reason <Rsn>

Presence: [0..*]

Definition: Request to obtain a Securities Transaction Pending Report for transactions with the specified status reason.

Impacted by: C7 ReasonRule

Reason <Rsn> contains one of the following **Reason20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	RepoCallAcknowledgementReason <RepoCallAckRsn>	[0..1]	±		464
Or	CancellationReason <CxlRsn>	[0..1]	±		465
Or	PendingCancellationReason <PdgCxlRsn>	[0..1]	±		465
Or	GeneratedReason <GnrtdRsn>	[0..1]	±		465
Or	DeniedReason <DndRsn>	[0..1]	±		465
Or	AcknowledgedAcceptedReason <AckdAccptdRsn>	[0..1]	±		466
Or	PendingReason <PdgRsn>	[0..1]	±		466
Or	FailingReason <FngRsn>	[0..1]	±		466
Or	PendingProcessingReason <PdgPrcgRsn>	[0..1]	±		466
Or	RejectionReason <RjctnRsn>	[0..1]	±		467
Or	RepairReason <RprRsn>	[0..1]	±		467
Or	PendingModificationReason <PdgModRsn>	[0..1]	±		467
Or}	UnmatchedReason <UmtchdRsn>	[0..1]	±		467

Constraints

- **ReasonRule**

(Rule)

If the reason is requested, then it must be in line with the reasons available for the message type requested.

13.4.6.2.1 RepoCallAcknowledgementReason <RepoCallAckRsn>

Presence: [0..1]

Definition: Specifies additional information on the repurchase agreement call request acknowledgement.

RepoCallAcknowledgementReason <RepoCallAckRsn> contains one of the following elements (see [AcknowledgementReason18Choice](#) on page 2089 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2089
Or}	Proprietary <Prtry>	[1..1]	±		2089

13.4.6.2.2 CancellationReason <CxIRsn>

Presence: [0..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

CancellationReason <CxIRsn> contains one of the following elements (see [CancellationReason30Choice](#) on page 2132 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2132
Or}	Proprietary <Prtry>	[1..1]	±		2133

13.4.6.2.3 PendingCancellationReason <PdgCxIRsn>

Presence: [0..1]

Definition: Specifies the reason why the cancellation request is pending.

PendingCancellationReason <PdgCxIRsn> contains one of the following elements (see [PendingCancellationReasons5Choice](#) on page 2086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2086
Or}	Proprietary <Prtry>	[1..1]	±		2086

13.4.6.2.4 GeneratedReason <GnrtdRsn>

Presence: [0..1]

Definition: Specifies the reason why the transaction was generated.

GeneratedReason <GnrtdRsn> contains one of the following elements (see [GeneratedReasons6Choice](#) on page 2085 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2085
Or}	Proprietary <Prtry>	[1..1]	±		2085

13.4.6.2.5 DeniedReason <DndRsn>

Presence: [0..1]

Definition: Specifies the reason why the request was denied.

DeniedReason <DndRsn> contains one of the following elements (see [DeniedReason23Choice](#) on page 2065 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2065
Or}	Proprietary <Prtry>	[1..1]	±		2066

13.4.6.2.6 AcknowledgedAcceptedReason <AckdAccptdRsn>

Presence: [0..1]

Definition: Specifies additional information about the processed instruction.

AcknowledgedAcceptedReason <AckdAccptdRsn> contains one of the following elements (see [AcknowledgementReason16Choice](#) on page 2090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2090
Or}	Proprietary <Prtry>	[1..1]	±		2090

13.4.6.2.7 PendingReason <PdgRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has a pending status.

PendingReason <PdgRsn> contains one of the following elements (see [PendingReason47Choice](#) on page 2046 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2047
Or}	Proprietary <Prtry>	[1..1]	±		2050

13.4.6.2.8 FailingReason <FIngRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

FailingReason <FIngRsn> contains one of the following elements (see [FailingReason15Choice](#) on page 2032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2032
Or}	Proprietary <Prtry>	[1..1]	±		2035

13.4.6.2.9 PendingProcessingReason <PdgPrcgRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has a pending processing status.

PendingProcessingReason <PdgPrcgRsn> contains one of the following elements (see [PendingProcessingReason13Choice](#) on page 2026 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2026
Or}	Proprietary <Prtry>	[1..1]	±		2027

13.4.6.2.10 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/request has a rejected status.

RejectionReason <RjctnRsn> contains one of the following elements (see [RejectionReason51Choice](#) on page 2008 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2008
Or}	Proprietary <Prtry>	[1..1]	±		2011

13.4.6.2.11 RepairReason <RprRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction is in repair.

RepairReason <RprRsn> contains one of the following elements (see [RepairReason18Choice](#) on page 2001 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2001
Or}	Proprietary <Prtry>	[1..1]	±		2003

13.4.6.2.12 PendingModificationReason <PdgModRsn>

Presence: [0..1]

Definition: Specifies the reason why the modification request is pending.

PendingModificationReason <PdgModRsn> contains one of the following elements (see [PendingReason37Choice](#) on page 2059 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2059
Or}	Proprietary <Prtry>	[1..1]	±		2059

13.4.6.2.13 UnmatchedReason <UmtchdRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has an unmatched status.

UnmatchedReason <UmtchdRsn> contains one of the following elements (see [UnmatchedReason29Choice](#) on page 1991 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1991
Or}	Proprietary <Prtry>	[1..1]	±		1993

13.4.6.3 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..*]

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

Impacted by: [C2 DescriptionPresenceRule](#), [C3 DescriptionUsageRule](#), [C4 ISINGuideline](#), [C5 ISINPresenceRule](#), [C6 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00192

– *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

13.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C15 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1 on page 1713](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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

14 MX semt.022.002.05 SecuritiesSettlementTransactionAuditTrailRe port002V05

14.1 MessageDefinition Functionality

Scope

This message is sent by the Market Infrastructure to the CSD to advise of the history of all the statuses, modifications, replacement and cancellation of a specific transaction during its whole life cycle when the instructing party is a direct participant to the Settlement Infrastructure.

Usage

The message may also be used to:

- re-send a message sent by the market infrastructure to the direct participant,
- provide a third party with a copy of a message being sent by the market infrastructure for information,
- re-send to a third party a copy of a message being sent by the market infrastructure for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionAuditTrailReport002V05 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. Pagination

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

B. QueryReference

Identification of the SecuritiesStatusQuery message sent to request this report.

C. TransactionIdentification

Provides unambiguous transaction identification information.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockchainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

F. AccountOwner

Party that legally owns the account.

G. StatusTrail

Provides the history of status and reasons for a pending, posted or cancelled transaction.

14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlmTxAudtTrlRpt>	[1..1]		C5, C6, C7	
	Pagination <Pgntn>	[1..1]	±		475
	QueryReference <QryRef>	[0..1]	Text		475
	TransactionIdentification <TxId>	[0..1]	±	C3	475
	SafekeepingAccount <SfkgAcct>	[0..1]	±		476
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		476
	AccountOwner <AcctOwnr>	[0..1]	±		477
	StatusTrail <StsTrl>	[0..*]			477
	StatusDate <StsDt>	[1..1]	DateTime		479
	SendingOrganisationIdentification <SndgOrgId>	[0..1]	±		479
	UserIdentification <UsrId>	[0..1]	Text		479
	ProcessingStatus <PrcgSts>	[0..1]			479
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		480
Or	PendingProcessing <PdgPrcg>	[1..1]	±		480
Or	Rejected <Rjctd>	[1..1]	±		481
Or	Repair <Rpr>	[1..1]	±		481
Or	Cancelled <Canc>	[1..1]	±		481
Or	PendingCancellation <PdgCxl>	[1..1]	±		482
Or	Proprietary <Prtry>	[1..1]	±		482
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	482
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	483
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		483
	MatchingStatus <MtchgSts>	[0..1]	±		483
	SettlementStatus <StlmSts>	[0..1]	±	C4	484
	ModificationProcessingStatus <ModPrcgSts>	[0..1]			484
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		485
Or	PendingProcessing <PdgPrcg>	[1..1]	±		485
Or	Denied <Dnd>	[1..1]	±		485
Or	Rejected <Rjctd>	[1..1]	±		486

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	Repaired <Rprd>	[1..1]	±		486
Or	Modified <Modfd>	[1..1]	±		486
Or}	Proprietary <Prtry>	[1..1]	±		487
	CancellationStatus <CxlSts>	[0..1]			487
{Or	PendingCancellation <PdgCxl>	[1..1]	±		487
Or	Rejected <Rjctd>	[1..1]	±		488
Or	Repair <Rpr>	[1..1]	±		488
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		488
Or	Proprietary <Prtry>	[1..1]	±		489
Or	Denied <Dnd>	[1..1]	±		489
Or}	Cancelled <Canc>	[1..1]	±		489
	Settled <Sttld>	[0..1]	±	C1	490
	SupplementaryData <SplmtryData>	[0..*]	±	C8	490

14.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C2 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- Error severity: Fatal
- Error Code: D00008
- Error Text: Invalid BIC.

C3 NoAccountOwnerTransactionIdentificationRule

(Rule)

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

C4 PendingToFailingRule

(Rule)

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

C5 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C6 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C7 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

```
Following Must be True
    /SafekeepingAccount Must be present
Or
    /BlockChainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C8 SupplementaryDataRule
 (Rule)

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

14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

14.4.1 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see [Pagination1](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1670
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1670

14.4.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatusQuery message sent to request this report.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

14.4.3 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Provides unambiguous transaction identification information.

Impacted by: [C3 NoAccountOwnerTransactionIdentificationRule](#)

TransactionIdentification <TxId> contains the following elements (see [TransactionIdentifications34](#) on page 1547 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1547
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1547
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1547
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1547

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

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

14.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount37](#) on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1371
	Type <Tp>	[0..1]	±		1371
	Name <Nm>	[0..1]	Text		1371

14.4.5 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

14.4.6 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

14.4.7 StatusTrail <StsTrl>

Presence: [0..*]

Definition: Provides the history of status and reasons for a pending, posted or cancelled transaction.

StatusTrail <StsTrl> contains the following **StatusTrail11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusDate <StsDt>	[1..1]	DateTime		479
	SendingOrganisationIdentification <SndgOrgId>	[0..1]	±		479
	UserIdentification <UsrId>	[0..1]	Text		479
	ProcessingStatus <PrcgSts>	[0..1]			479
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		480
Or	PendingProcessing <PdgPrcg>	[1..1]	±		480
Or	Rejected <Rjctd>	[1..1]	±		481
Or	Repair <Rpr>	[1..1]	±		481
Or	Cancelled <Canc>	[1..1]	±		481
Or	PendingCancellation <PdgCxl>	[1..1]	±		482
Or	Proprietary <Prtry>	[1..1]	±		482
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	482
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	483
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		483
	MatchingStatus <MtchgSts>	[0..1]	±		483
	SettlementStatus <SttlmSts>	[0..1]	±	C4	484
	ModificationProcessingStatus <ModPrcgSts>	[0..1]			484
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		485
Or	PendingProcessing <PdgPrcg>	[1..1]	±		485
Or	Denied <Dnd>	[1..1]	±		485
Or	Rejected <Rjctd>	[1..1]	±		486
Or	Repaired <Rprd>	[1..1]	±		486
Or	Modified <Modfd>	[1..1]	±		486
Or}	Proprietary <Prtry>	[1..1]	±		487
	CancellationStatus <CxlSts>	[0..1]			487
{Or	PendingCancellation <PdgCxl>	[1..1]	±		487
Or	Rejected <Rjctd>	[1..1]	±		488
Or	Repair <Rpr>	[1..1]	±		488
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		488
Or	Proprietary <Prtry>	[1..1]	±		489
Or	Denied <Dnd>	[1..1]	±		489

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Cancelled <Canc>	[1..1]	±		489
	Settled <Sttld>	[0..1]	±	C1	490
	SupplementaryData <SplmtryData>	[0..*]	±	C8	490

14.4.7.1 StatusDate <StsDt>

Presence: [1..1]

Definition: Date and time at which the status was assigned.

Datatype: [ISODateTime](#) on page 2333

14.4.7.2 SendingOrganisationIdentification <SndgOrgld>

Presence: [0..1]

Definition: Unique and unambiguous way to identify the organisation that sent the message instance.

SendingOrganisationIdentification <SndgOrgld> contains the following elements (see [OrganisationIdentification32](#) on page 1719 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	1719
	Other <Othr>	[0..*]			1720
	Identification <Id>	[1..1]	Text		1720
	SchemeName <SchmeNm>	[0..1]			1720
{Or	Code <Cd>	[1..1]	CodeSet		1721
Or}	Proprietary <Prtry>	[1..1]	Text		1721
	Issuer <Issr>	[0..1]	Text		1721

14.4.7.3 UserIdentification <Usrld>

Presence: [0..1]

Definition: Unique and unambiguous way to identify the user that created the message instance.

Datatype: [RestrictedFINXMax35Text](#) on page 2345

14.4.7.4 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Provides details on the processing status of the transaction.

ProcessingStatus <PrcgSts> contains one of the following **ProcessingStatus92Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		480
Or	PendingProcessing <PdgPrcg>	[1..1]	±		480
Or	Rejected <Rjctd>	[1..1]	±		481
Or	Repair <Rpr>	[1..1]	±		481
Or	Cancelled <Canc>	[1..1]	±		481
Or	PendingCancellation <PdgCxl>	[1..1]	±		482
Or	Proprietary <Prtry>	[1..1]	±		482
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	482
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	483

14.4.7.4.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus25Choice](#) on page 2172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2172
Or}	Reason <Rsn>	[1..*]			2172
	Code <Cd>	[1..1]	±		2172
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2173

14.4.7.4.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus15Choice](#) on page 2123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2123
Or}	Reason <Rsn>	[1..*]			2123
	Code <Cd>	[1..1]	±		2123
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2124

14.4.7.4.3 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionStatus41Choice](#) on page 2078 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2078
Or}	Reason <Rsn>	[1..*]			2079
	Code <Cd>	[1..1]	±		2079
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2079

14.4.7.4.4 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RepairStatus16Choice](#) on page 2118 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2118
Or}	Reason <Rsn>	[1..*]			2118
	Code <Cd>	[1..1]	±		2118
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2119

14.4.7.4.5 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see [CancellationStatus25Choice](#) on page 2107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2107
Or}	Reason <Rsn>	[1..*]			2107
	Code <Cd>	[1..1]			2108
{Or	Code <Cd>	[1..1]	CodeSet		2108
Or}	Proprietary <Prtry>	[1..1]	±		2109
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2109

14.4.7.4.6 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation request from yourself for this instruction is pending waiting for further processing.

PendingCancellation <PdgCxl> contains one of the following elements (see [PendingStatus46Choice](#) on page 2115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2115
Or}	Reason <Rsn>	[1..*]			2115
	Code <Cd>	[1..1]	±		2115
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2115

14.4.7.4.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

14.4.7.4.8 CancellationRequested <CxlReqd>

Presence: [1..1]

Definition: Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request or consent.

Impacted by: [C1 AdditionalReasonInforrmationRule](#)

CancellationRequested <CxlReqd> contains the following elements (see [ProprietaryReason5](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- **AdditionalReasonInforrmationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

14.4.7.4.9 ModificationRequested <ModReqd>

Presence: [1..1]

Definition: Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

Impacted by: C1 AdditionalReasonInformationRule

ModificationRequested <ModReqd> contains the following elements (see [ProprietaryReason5](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

14.4.7.5 InferredMatchingStatus <lfrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as per the account servicer or the Market Infrastructure based on an allegation. At this time no matching took place on the market (at the CSD/ ICSD/MI).

InferredMatchingStatus <lfrdMtchgSts> contains one of the following elements (see [MatchingStatus30Choice](#) on page 2166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	2167
Or	Unmatched <Umtchd>	[1..1]			2167
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2168
Or}	Reason <Rsn>	[1..*]			2168
	Code <Cd>	[1..1]	±		2168
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2168
Or}	Proprietary <Prtry>	[1..1]	±		2168

14.4.7.6 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus30Choice](#) on page 2166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	2167
Or	Unmatched <Umtchd>	[1..1]			2167
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2168
Or}	Reason <Rsn>	[1..*]			2168
	Code <Cd>	[1..1]	±		2168
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2168
Or}	Proprietary <Prtry>	[1..1]	±		2168

14.4.7.7 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C4 PendingToFailingRule](#)

SettlementStatus <SttlmSts> contains one of the following elements (see [SettlementStatus22Choice](#) on page 2151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2151
Or	Failing <Fng>	[1..1]			2152
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2152
Or}	Reason <Rsn>	[1..*]			2152
	Code <Cd>	[1..1]	±		2152
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2152
Or}	Proprietary <Prtry>	[1..1]	±		2153

Constraints

- **PendingToFailingRule**

(Rule)

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

14.4.7.8 ModificationProcessingStatus <ModPrcgSts>

Presence: [0..1]

Definition: Provides details on the modification processing status of the transaction.

ModificationProcessingStatus <ModPrcgSts> contains one of the following **ModificationProcessingStatus11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		485
Or	PendingProcessing <PdgPrcg>	[1..1]	±		485
Or	Denied <Dnd>	[1..1]	±		485
Or	Rejected <Rjctd>	[1..1]	±		486
Or	Repaired <Rprd>	[1..1]	±		486
Or	Modified <Modfd>	[1..1]	±		486
Or}	Proprietary <Prtry>	[1..1]	±		487

14.4.7.8.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus30Choice](#) on page 2170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2170
Or}	Reason <Rsn>	[1..*]			2170
	Code <Cd>	[1..1]	±		2170
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2171

14.4.7.8.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Modification is pending processing.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus16Choice](#) on page 2122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2122
Or}	Reason <Rsn>	[1..*]			2122
	Code <Cd>	[1..1]	±		2122
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2123

14.4.7.8.3 Denied <Dnd>

Presence: [1..1]

Definition: Modification request will not be executed.

Denied <Dnd> contains one of the following elements (see [DeniedStatus19Choice](#) on page 2072 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2072
Or}	Reason <Rsn>	[1..*]			2073
	Code <Cd>	[1..1]	±		2073
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2073

14.4.7.8.4 Rejected <Rjctd>

Presence: [1..1]

Definition: Modification request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionStatus42Choice](#) on page 2077 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2077
Or}	Reason <Rsn>	[1..*]			2078
	Code <Cd>	[1..1]	±		2078
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2078

14.4.7.8.5 Repaired <Rprd>

Presence: [1..1]

Definition: Modification request is accepted but in repair.

Repaired <Rprd> contains one of the following elements (see [RepairStatus17Choice](#) on page 2117 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2117
Or}	Reason <Rsn>	[1..*]			2117
	Code <Cd>	[1..1]	±		2117
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2118

14.4.7.8.6 Modified <Modfd>

Presence: [1..1]

Definition: Instruction has been modified.

Modified <Modfd> contains one of the following elements (see [ModificationStatus5Choice](#) on page 2069 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2070
Or}	Reason <Rsn>	[0..*]			2070
	Code <Cd>	[1..1]			2070
{Or	Code <Cd>	[1..1]	CodeSet		2070
Or}	Proprietary <Prtry>	[1..1]	±		2071
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2071

14.4.7.8.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

14.4.7.9 CancellationStatus <CxlSts>

Presence: [0..1]

Definition: Provides details on the processing status of the cancellation request.

CancellationStatus <CxlSts> contains one of the following **ProcessingStatus93Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		487
Or	Rejected <Rjctd>	[1..1]	±		488
Or	Repair <Rpr>	[1..1]	±		488
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		488
Or	Proprietary <Prtry>	[1..1]	±		489
Or	Denied <Dnd>	[1..1]	±		489
Or}	Cancelled <Canc>	[1..1]	±		489

14.4.7.9.1 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: The cancellation is pending processing.

PendingCancellation <PdgCxl> contains one of the following elements (see [PendingStatus51Choice](#) on page 2111 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2111
Or}	Reason <Rsn>	[1..*]			2112
	Code <Cd>	[1..1]	±		2112
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2112

14.4.7.9.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionOrRepairStatus47Choice](#) on page 2082 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2082
Or}	Reason <Rsn>	[1..*]			2082
	Code <Cd>	[1..1]	±		2082
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2082

14.4.7.9.3 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RejectionOrRepairStatus46Choice](#) on page 2083 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2083
Or}	Reason <Rsn>	[1..*]			2083
	Code <Cd>	[1..1]	±		2083
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2083

14.4.7.9.4 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAcptd> contains one of the following elements (see [AcknowledgedAcceptedStatus31Choice](#) on page 2171 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2171
Or}	Reason <Rsn>	[1..*]			2171
	Code <Cd>	[1..1]	±		2171
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2172

14.4.7.9.5 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

14.4.7.9.6 Denied <Dnd>

Presence: [1..1]

Definition: Instruction/Request will not be executed.

Denied <Dnd> contains one of the following elements (see [DeniedStatus21Choice](#) on page 2071 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2071
Or}	Reason <Rsn>	[1..*]			2072
	Code <Cd>	[1..1]	±		2072
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2072

14.4.7.9.7 Cancelled <Canc>

Presence: [1..1]

Definition: Cancellation requested executed.

Cancelled <Canc> contains one of the following elements (see [CancellationStatus20Choice](#) on page 2127 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2127
Or}	Reason <Rsn>	[1..*]			2127
	Code <Cd>	[1..1]	±		2127
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2128

14.4.7.10 Settled <Sttld>

Presence: [0..1]

Definition: Status is settled.

Impacted by: [C1 AdditionalReasonInformationRule](#)

Settled <Sttld> contains the following elements (see [ProprietaryReason5](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

14.4.7.11 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C8 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

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

15 **MX sese.020.002.07** **SecuritiesTransactionCancellationRequest00** **2V07**

15.1 **MessageDefinition Functionality**

Scope

An account owner sends a SecuritiesTransactionCancellationRequest to an account servicer to request the cancellation of a securities transaction.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.

Usage

The transaction may be:

- a securities settlement transaction
- an intra-position movement
- a securities financing transaction

The instruction cannot be:

- a securities settlement conditions modification (another transaction processing command should be sent to reverse a processing change previously requested).
- a securities financing modification

The message may also be used to:

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

Outline

The SecuritiesTransactionCancellationRequest002V07 MessageDefinition is composed of 11 MessageBuildingBlocks:

A. AccountOwnerTransactionIdentification

Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

B. AccountServicerTransactionIdentification

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

C. MarketInfrastructureTransactionIdentification

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

D. ProcessorTransactionIdentification

Message Reference identifying the Processor of the transaction.

E. AccountOwner

Party that legally owns the account.

F. SafekeepingAccount

Account to or from which a securities entry is made.

G. BlockchainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

H. TransactionDetails

Identifies the details of the transaction.

I. CancellationReason

Specifies the reason of the cancellation.

J. FXCancellation

Specifies whether an associated FX should be cancelled.

K. SupplementaryData

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

15.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesTxCxlReq>	[1..1]		C12, C18, C20, C22, C25	
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		500
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		501
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		501
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		501
	AccountOwner <AcctOwnr>	[0..1]	±		501
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		502
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		502
	TransactionDetails <TxDtls>	[0..1]			502
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C13	503
	TradeDate <TradDt>	[0..1]	±		505
	SettlementDate <SttlmDt>	[1..1]	±		505
	SettlementQuantity <SttlmQty>	[1..1]	±		505
	SettlementAmount <SttlmAmt>	[0..1]	±		505
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C14, C15, C16, C17	506
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C14, C15, C16, C17	508
	Investor <Invstr>	[0..1]	±		509
	CancellationReason <CxlRsn>	[0..1]	±		510
	FXCancellation <FxCxl>	[0..1]	±		510
	SupplementaryData <SplmtryData>	[0..*]	±	C24	510

15.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C4 Country

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C5 CurrencyAmount

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C6 CurrencyAmount

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C7 DescriptionPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C8 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C9 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C10 ISINGuideline

(Rule)

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

C11 ISINPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C12 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

Error handling:

- *Error severity:* Fatal
- *Error Code:*
- *Error Text:*

This constraint is defined at the MessageDefinition level.

C13 OtherIdentificationPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C14 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C15 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C16 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C17 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C18 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C19 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C20 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition
 /BlockchainAddressOrWallet is present
Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C21 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C22 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C23 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C24 SupplementaryDataRule

(Rule)

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.

C25 TransactionIdentificationPresence2Rule

(Rule)

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present. (CrossElementComplexRule)

On Condition

```

    /AccountOwnerTransactionIdentification/
    SecuritiesSettlementTransactionIdentification/TransactionIdentification is
    equal to value 'NONREF'
    Or
    /AccountOwnerTransactionIdentification/
    SecuritiesFinancingTransactionIdentification/TransactionIdentification is
    equal to value 'NONREF'
    Or
    /AccountOwnerTransactionIdentification/
    IntraPositionMovementIdentification is equal to value 'NONREF'
    Or
    /AccountOwnerTransactionIdentification/OtherTransactionIdentification/
    Identification is equal to value 'NONREF'
    Following Must be True
    /AccountServicerTransactionIdentification Must be present
    Or
    /MarketInfrastructureTransactionIdentification Must be present
    Or
    /ProcessorTransactionIdentification Must be present
    
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00324
- *Error Text:* One other reference must be present.

This constraint is defined at the MessageDefinition level.

15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

15.4.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

AccountOwnerTransactionIdentification <AcctOwnrTxld> contains one of the following elements (see [References60Choice](#) on page 1561 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	±		1561
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>	[1..1]	±		1562
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1562
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]			1562
	MessageNumber <MsgNb>	[0..1]	±	C22	1562
	Identification <Id>	[1..1]	Text		1563

15.4.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

15.4.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

15.4.4 ProcessorTransactionIdentification <PrcrTxld>

Presence: [0..1]

Definition: Message Reference identifying the Processor of the transaction.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

15.4.5 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

15.4.6 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

15.4.7 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

15.4.8 TransactionDetails <TxDtIs>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtIs> contains the following **TransactionDetails160** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C13	503
	TradeDate <TradDt>	[0..1]	±		505
	SettlementDate <SttlmDt>	[1..1]	±		505
	SettlementQuantity <SttlmQty>	[1..1]	±		505
	SettlementAmount <SttlmAmt>	[0..1]	±		505
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C14, C15, C16, C17	506
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C14, C15, C16, C17	508
	Investor <Invstr>	[0..1]	±		509

15.4.8.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C7 DescriptionPresenceRule, C8 DescriptionUsageRule, C10 ISINGuideline,
C11 ISINPresenceRule, C13 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

15.4.8.2 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

15.4.8.3 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate20Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1476
Or}	DateCode <DtCd>	[1..1]	±		1476

15.4.8.4 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

15.4.8.5 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection67](#) on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1429
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1430
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1430

15.4.8.6 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C14 Party2PresenceRule](#), [C15 Party3PresenceRule](#), [C16 Party4PresenceRule](#), [C17 Party5PresenceRule](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties109](#) on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <Prcgld>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present
Following Must be True
 /Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

• **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
 /Party3 is present
Following Must be True
 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

15.4.8.7 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C14 Party2PresenceRule, C15 Party3PresenceRule, C16 Party4PresenceRule, C17 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties109](#) on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- Error severity: Fatal
- Error Code: X00128
- Error Text: Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

15.4.8.8 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification170](#) on page 1755 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1756
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1756
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1756
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1757
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1757
	LEI <LEI>	[0..1]	IdentifierSet		1757

15.4.9 CancellationReason <CxIRsn>

Presence: [0..1]

Definition: Specifies the reason of the cancellation.

CancellationReason <CxIRsn> contains the following elements (see [CancellationReason27](#) on page 2105 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2105
{Or	Code <Cd>	[1..1]	CodeSet		2106
Or}	Proprietary <Prtry>	[1..1]	±		2106
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		2107

15.4.10 FXCancellation <FxCxl>

Presence: [0..1]

Definition: Specifies whether an associated FX should be cancelled.

FXCancellation <FxCxl> contains one of the following elements (see [FXCancellation4Choice](#) on page 2131 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		2131
Or}	Proprietary <Prtry>	[1..1]	±		2131

15.4.11 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C24 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

16 MX sese.021.002.06 SecuritiesTransactionStatusQuery002V06

16.1 MessageDefinition Functionality

Scope

An account owner sends a SecuritiesTransactionStatusQuery to an account servicer to request a status on a securities transaction.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesTransactionStatusQuery002V06 MessageDefinition is composed of 5 MessageBuildingBlocks:

- A. StatusAdviceRequested
Description of the status advice requested.
- B. AccountOwner
Party that legally owns the account.
- C. SafekeepingAccount
Account to or from which a securities entry is made.
- D. BlockChainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

E. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

16.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <ScitiesTxStsQry>	[1..1]		C3, C4, C5	
	StatusAdviceRequested <StsAdvReqd>	[1..1]		C2	515
	Number <Nb>	[1..1]	±	C6	515
	References <Refs>	[1..*]	±		516
	AccountOwner <AcctOwnr>	[0..1]	±		517
	SafekeepingAccount <StkpgAcct>	[0..1]	±		517
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		517
	SupplementaryData <SplmtryData>	[0..*]	±	C7	517

16.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C2 ReferenceRule

(Rule)

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a

SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

C3 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

```
On Condition
  /SafekeepingAccount is present
Following Must be True
  /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C4 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

```
On Condition
  /BlockChainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C5 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

```
Following Must be True
  /SafekeepingAccount Must be present
Or
  /BlockChainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C6 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C7 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

16.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

16.4.1 StatusAdviceRequested <StsAdvcreqd>

Presence: [1..1]

Definition: Description of the status advice requested.

Impacted by: C2 ReferenceRule

StatusAdviceRequested <StsAdvcreqd> contains the following **DocumentNumber19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C6	515
	References <Refs>	[1..*]	±		516

Constraints

- **ReferenceRule**

(Rule)

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

16.4.1.1 Number <Nb>

Presence: [1..1]

Definition: Number used to identify a message or document.

Impacted by: C6 ShortLongNumberRule

Number <Nb> contains one of the following elements (see [DocumentNumber6Choice](#) on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1483
Or	LongNumber <LngNb>	[1..1]	Text		1483
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1483

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

16.4.1.2 References <Refs>

Presence: [1..*]

Definition: References of transaction for which the status is requested.

References <Refs> contains the following elements (see [Identification29](#) on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1539
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1539
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1540
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1540
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		1540
	CommonIdentification <Cmonld>	[0..1]	Text		1540
	TradeIdentification <Tradld>	[0..*]	Text		1540
	MasterIdentification <Mstrld>	[0..1]	Text		1540
	BasketIdentification <Bsktld>	[0..1]	Text		1540
	IndexIdentification <Indxld>	[0..1]	Text		1541
	ListIdentification <Listld>	[0..1]	Text		1541
	ProgramIdentification <Prgmld>	[0..1]	Text		1541
	PoolIdentification <Poolld>	[0..1]	Text		1541
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1541

16.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

16.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount37](#) on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1371
	Type <Tp>	[0..1]	±		1371
	Name <Nm>	[0..1]	Text		1371

16.4.4 BlockchainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see [BlockchainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

16.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C7 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

17 MX sese.022.002.06 SecuritiesStatusOrStatementQueryStatusAdvice002V06

17.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesStatusOrStatementQueryStatusAdvice to an account owner to advise the status of a status query or statement query previously sent by the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesStatusOrStatementQueryStatusAdvice002V06 MessageDefinition is composed of 7 MessageBuildingBlocks:

- A. QueryDetails
Unambiguous identification of the query as per the account owner.
- B. AccountOwner
Party that legally owns the account.
- C. SafekeepingAccount
Account to or from which a securities entry is made.
- D. BlockchainAddressOrWallet
Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.
- E. StatusOrStatementRequested
Details of the request.

F. ProcessingStatus

Provides details on the processing status of the request.

G. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

17.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <ScitiesStsOrStmtQryStsAdv>	[1..1]		C4, C5	
	QueryDetails <QryDtls>	[1..1]			522
	MessageNumber <MsgNb>	[0..1]	±	C6	522
	Reference <Ref>	[1..1]	Text		523
	AccountOwner <AcctOwnr>	[0..1]	±		523
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		523
	BlockchainAddressOrWallet <BlckChainAdrOrWlft>	[0..1]	±		523
	StatusOrStatementRequested <StsOrStmtReqd>	[0..1]			524
{Or	StatusAdvice <StsAdv>	[1..1]		C3	524
	Number <Nb>	[1..1]	±	C6	524
	References <Refs>	[1..*]	±		525
Or}	Statement <Stmt>	[1..1]	±		526
	ProcessingStatus <PrcgSts>	[1..1]			526
{Or	AcknowledgedAccepted <AckdAcctpd>	[1..1]	±		526
Or	Rejected <Rjctd>	[1..1]	±		526
Or}	Proprietary <Prtry>	[1..1]	±		527
	SupplementaryData <SplmtryData>	[0..*]	±	C7	527

17.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C2 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C3 ReferenceRule

(Rule)

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

C4 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C5 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C6 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C7 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

17.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

17.4.1 QueryDetails <QryDtls>

Presence: [1..1]

Definition: Unambiguous identification of the query as per the account owner.

QueryDetails <QryDtls> contains the following **DocumentIdentification55** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C6	522
	Reference <Ref>	[1..1]	Text		523

17.4.1.1 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C6 ShortLongNumberRule

MessageNumber <MsgNb> contains one of the following elements (see DocumentNumber6Choice on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1483
Or	LongNumber <LngNb>	[1..1]	Text		1483
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1483

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

17.4.1.2 Reference <Ref>

Presence: [1..1]

Definition: Reference to the query identification.

Datatype: [Max35Text on page 2339](#)

17.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156 on page 1765](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

17.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30 on page 1369](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

17.4.4 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlickChainAdrOrWilt> contains the following elements (see [BlockchainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

17.4.5 StatusOrStatementRequested <StsOrStmntReqd>

Presence: [0..1]

Definition: Details of the request.

StatusOrStatementRequested <StsOrStmntReqd> contains one of the following **StatusOrStatement12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatusAdvice <StsAdvc>	[1..1]		C3	524
	Number <Nb>	[1..1]	±	C6	524
	References <Refs>	[1..*]	±		525
Or}	Statement <Stmt>	[1..1]	±		526

17.4.5.1 StatusAdvice <StsAdvc>

Presence: [1..1]

Definition: Identifies the status advice and the transaction for which the status advice was requested.

Impacted by: [C3 ReferenceRule](#)

StatusAdvice <StsAdvc> contains the following **DocumentNumber19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C6	524
	References <Refs>	[1..*]	±		525

Constraints

- **ReferenceRule**

(Rule)

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

17.4.5.1.1 Number <Nb>

Presence: [1..1]

Definition: Number used to identify a message or document.

Impacted by: [C6 ShortLongNumberRule](#)

Number <Nb> contains one of the following elements (see [DocumentNumber6Choice](#) on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1483
Or	LongNumber <LngNb>	[1..1]	Text		1483
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1483

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

17.4.5.1.2 References <Refs>

Presence: [1..*]

Definition: References of transaction for which the status is requested.

References <Refs> contains the following elements (see [Identification29](#) on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1539
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1539
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1540
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1540
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		1540
	CommonIdentification <Cmonld>	[0..1]	Text		1540
	TradeIdentification <Tradld>	[0..*]	Text		1540
	MasterIdentification <Mstrld>	[0..1]	Text		1540
	BasketIdentification <Bsktld>	[0..1]	Text		1540
	IndexIdentification <Indxld>	[0..1]	Text		1541
	ListIdentification <Listld>	[0..1]	Text		1541
	ProgramIdentification <Prgmld>	[0..1]	Text		1541
	PoolIdentification <Poolld>	[0..1]	Text		1541
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1541

17.4.5.2 Statement <Stmnt>

Presence: [1..1]

Definition: Identifies the statement/report that was requested.

Statement <Stmnt> contains the following elements (see [DocumentNumber14](#) on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C6	1481

17.4.6 ProcessingStatus <PrcgSts>

Presence: [1..1]

Definition: Provides details on the processing status of the request.

ProcessingStatus <PrcgSts> contains one of the following **ProcessingStatus95Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		526
Or	Rejected <Rjctd>	[1..1]	±		526
Or}	Proprietary <Prtry>	[1..1]	±		527

17.4.6.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus31Choice](#) on page 2171 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2171
Or}	Reason <Rsn>	[1..*]			2171
	Code <Cd>	[1..1]	±		2171
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2172

17.4.6.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionOrRepairStatus49Choice](#) on page 2080 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2081
Or}	Reason <Rsn>	[1..*]			2081
	Code <Cd>	[1..1]	±		2081
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2081

17.4.6.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

17.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C7 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

18 MX sese.023.002.11 SecuritiesSettlementTransactionInstruction0 02V11

18.1 MessageDefinition Functionality

Scope

An account owner sends a SecuritiesSettlementTransactionInstruction to an account servicer to instruct the receipt or delivery of financial instruments with or without payment, physically or by book-entry.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manages a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of transactions to a central securities depository or another settlement market infrastructure.

Usage

The instruction may be linked to other settlement instructions, for example, for a turnaround or back-to-back, or other transactions, for example, foreign exchange deal, using the linkage functionality.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionInstruction002V11 MessageDefinition is composed of 18 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known by the instructing party.

B. SettlementTypeAndAdditionalParameters

Provides settlement type and identification information.

- C. NumberCounts
Count of the number of transactions linked.
- D. Linkages
Link to another transaction that must be processed after, before or at the same time.
- E. TradeDetails
Details of the trade.
- F. FinancialInstrumentIdentification
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.
- G. FinancialInstrumentAttributes
Elements characterising a financial instrument.
- H. QuantityAndAccountDetails
Details related to the account and quantity involved in the transaction.
- I. SettlementParameters
Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.
- J. StandingSettlementInstructionDetails
Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.
- K. DeliveringSettlementParties
Identifies the chain of delivering settlement parties.
- L. ReceivingSettlementParties
Identifies the chain of receiving settlement parties.
- M. CashParties
Cash parties involved in the transaction if different from the securities settlement parties.
- N. SettlementAmount
Total amount of money to be paid or received in exchange for the securities.
- O. OtherAmounts
Other amounts than the settlement amount.
- P. OtherBusinessParties
Other business parties relevant to the transaction.
- Q. AdditionalPhysicalOrRegistrationDetails
Information for registration or physical settlement.
- R. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

18.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlmTxInstr>	[1..1]		C6, C12, C13, C21, C22, C25, C45, C53, C54, C67, C69, C70, C78, C79, C40, C68	
	TransactionIdentification <TxId>	[1..1]	Text		552
	SettlementTypeAndAdditionalParameters <StlmTpAndAddtlParams>	[1..1]	±		552
	NumberCounts <NbCounts>	[0..1]	±	C23	552
	Linkages <Lnkgs>	[0..*]	±	C41	553
	TradeDetails <TradDtls>	[1..1]		C3, C20, C34, C39, C51, C77, C76	553
	TradeIdentification <TradId>	[0..*]	Text		556
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		556
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		556
	PlaceOfClearing <PlcOfClr>	[0..1]	±		556
	TradeDate <TradDt>	[0..1]	±		557
	SettlementDate <StlmDt>	[1..1]	±		557
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		557
	DealPrice <DealPric>	[0..1]	±		558
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C43	558
	OpeningClosing <OpngClsg>	[0..1]	±		558
	Reporting <Rptg>	[0..*]	±		558
	TradeTransactionCondition <TradTxCond>	[0..*]	±		559
	InvestorCapacity <InvstrCpcty>	[0..1]	±		559
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		559

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TypeOfPrice <TpOfPric>	[0..1]	±		559
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		560
	MatchingStatus <MtchgSts>	[0..1]	±		560
	AffirmationStatus <AffirmSts>	[0..1]	±		560
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		560
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		561
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C28, C29, C36, C37, C44	561
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C50	562
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C26, C55, C59, C63, C65, C66	564
	SettlementParameters <SttlmParams>	[1..1]	±	C14, C31, C72, C73	567
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C80	570
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		571
	Counterparty <CtrPty>	[1..1]	±		572
	Vendor <Vndr>	[0..1]	±		572
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C11, C27, C46, C47, C48, C49, C71	572
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C11, C27, C46, C47, C48, C49, C71	575
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C11, C27, C46, C47, C48, C49, C71	577

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C27, C46, C47, C48, C49, C71	580
	CashParties <CshPties>	[0..1]	±		582
	SettlementAmount <SttlmAmt>	[0..1]	±		583
	OtherAmounts <OthrAmts>	[0..1]	±		583
	OtherBusinessParties <OthrBizPties>	[0..1]		C35, C52	584
	Investor <Invstr>	[0..*]	±	C33, C57, C61	585
	QualifiedForeignIntermediary <QlfdFrqnIntrmy>	[0..1]	±	C58, C62	587
	StockExchange <StockXchg>	[0..1]	±		588
	TradeRegulator <TradRgltr>	[0..1]	±		588
	TripartyAgent <TrptyAgt>	[0..1]	±	C58, C62	588
	Broker <Brkr>	[0..1]	±	C58, C62	589
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		591
	SupplementaryData <SplmtryData>	[0..*]	±	C75	591

18.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C5 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C6 AdditionalPhysicalOrRegistrationDetailsRule

(Rule)

If AdditionalPhysicalOrRegistrationDetails is used, then the instruction must be free of payment.

This constraint is defined at the MessageDefinition level.

C7 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C8 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C9 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C10 BlockTradeGuideline

(Guideline)

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000000. The children must have an incremental CurrentInstructionNumber from 1 to 999999.

For more details, see the relevant market practice document on www.smpg.info.

C11 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C12 BuyerSSIRule

(Rule)

If standing settlement instruction applies and the instruction is a delivery, then Buyer must be present. (CrossElementComplexRule)

On Condition

 /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Delivery'

 And /StandingSettlementInstructionDetails is present

Following Must be True

 /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00117

- *Error Text:* Buyer must be present.

This constraint is defined at the MessageDefinition level.

C13 BuyToCoverRule

(Rule)

If SettlementParameters/SettlementTransactionCondition BuyToCover (BUTC) is used, then at least one Linkage must be present with the reference of the sell instruction (may be more than one) to be covered by the concerned buy.

This constraint is defined at the MessageDefinition level.

C14 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C15 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C16 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C17 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C18 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C19 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C20 CurrencyToBuyOrSellRule

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C21 CurrencyToBuyRule

(Rule)

If CurrencytoBuy is used, then the instruction must be a delivery. (CrossElementComplexRule)

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/TradeDetails/CurrencyToBuyOrSell/CurrencyToBuy Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00119
- *Error Text:* CurrencytoBuy only applies to Delivery instructions.

This constraint is defined at the MessageDefinition level.

C22 CurrencyToSellRule

(Rule)

If CurrencytoSell is used, then the instruction must be a receive. (CrossElementComplexRule)

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/TradeDetails/CurrencyToBuyOrSell/CurrencyToSell Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00120
- *Error Text:* CurrencytoSell only applies to Receive instructions.

This constraint is defined at the MessageDefinition level.

C23 CurrentInstructionNumberRule

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C24 CurrentInstructionNumberRule

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C25 DeliveringDepositoryAndParty1Rule

(Rule)

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

 /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Receive'

 And /StandingSettlementInstructionDetails is absent

Following Must be True

 /DeliveringSettlementParties/Depository Must be present

 And /DeliveringSettlementParties/Party1 Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00121

– *Error Text:* DeliveringDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C26 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C27 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C28 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C29 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C30 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C31 FXStandingInstructionPresenceRule

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00124
- *Error Text:* FXStandingInstruction must not be present.

C32 IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

C33 IdentificationNationalityOfInvestorRule

(Rule)

Identification and/or Nationality must be present.

C34 InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C35 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C36 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C37 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C38 ISO8532AndIssuerSchemeNameRule

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C39 LateDeliveryDateRule

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C40 LinkageGuideline

(Guideline)

Global market practice rules on the use of the linkages exists for various business scenarios such as cancellations, settlement confirmation but also more complex processes like pair-off, back-to-back, block trades, sell-buy back, buy-sell back, securities lending and borrowing.

For more details, see the relevant market practice documents on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C41 LinkedQuantityRule

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

C42 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C43 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C44 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C45 PairOffTurnRule

(Rule)

If LinkedQuantity is present in minimum one occurrence of Linkages, then the type of settlement transaction must be a pair-off or a turnaround, that is, SettlementParameters/SecuritiesTransactionType must be PAIR or TURN. (CrossElementComplexRule)

On Condition

/Linkages[*]/LinkedQuantity is present

Following Must be True

/SettlementParameters/SecuritiesTransactionType/Code Must be equal to value 'PairOff'

Or /SettlementParameters/SecuritiesTransactionType/Code Must be equal to value 'Turnaround'

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00127
- *Error Text:* SettlementTransactionType must be PAIR (pair-off) or TURN (turn-around).

This constraint is defined at the MessageDefinition level.

C46 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C47 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C48 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C49 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C50 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C51 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C52 QualifiedForeignIntermediaryRule

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C53 ReceivingDepositoryAndParty1Rule

(Rule)

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

 /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Delivery'

 And /StandingSettlementInstructionDetails is absent

Following Must be True

 /ReceivingSettlementParties/Depository Must be present

 And /ReceivingSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00140
- *Error Text:* ReceivingDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C54 RegistrationDetailsRule

(Rule)

If SettlementParameters/Registration is used with code YREG (Registration to take place), then additional registration details must be specified in the AdditonallInformation/RegistrationDetails field of the Party (Receiving or DeliveringSettlementParties) under whom the registration must take place, unless this information is already available at the account servicer via standing instruction/SLA.

This constraint is defined at the MessageDefinition level.

C55 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C56 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C57 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C58 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C59 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C60 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C61 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C62 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C63 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C64 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C65 SafekeepingPlaceGuideline

(Rule)

When used (see usage rule `SafekeepingPlaceRule`), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- `SafekeepingPlaceType/SharesHeldAtNCSD`: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- `SafekeepingPlaceType/SharesHeldAtICSD`: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- `SafekeepingPlaceType/SharesHeldAtLocalCustodian`: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of `SafekeepingPlace` means that:

- The `SafekeepingPlace` information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The `SafekeepingPlace` is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C66 SafekeepingPlaceRule

(Rule)

The `SafekeepingPlace` functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C67 SecuritiesFinancingSettlementRule

(Rule)

In the framework of Securities Financing (repo, reverse repo, sec lending, sec borrowing), the `SettlementInstruction` can only be used for the plain vanilla settlement of the opening leg and closing leg.

This constraint is defined at the MessageDefinition level.

C68 SecuritiesMarketPracticeGroupGuideline

(Guideline)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C69 SellerSSIRule

(Rule)

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present. (`CrossElementComplexRule`)

On Condition
 /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to
 value 'Receive'
 And /StandingSettlementInstructionDetails is present
 Following Must be True
 /StandingSettlementInstructionDetails/Counterparty/Seller Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00143
- *Error Text:* Seller must be present.

This constraint is defined at the MessageDefinition level.

C70 SettlementAmountRule

(Rule)

If the instruction is against payment, then SettlementAmount must be present. (CrossElementComplexRule)

On Condition
 /SettlementTypeAndAdditionalParameters/Payment is equal to value
 'AgainstPaymentSettlement'
 Following Must be True
 /SettlementAmount Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145
- *Error Text:* SettlementAmount must be present.

This constraint is defined at the MessageDefinition level.

C71 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C72 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C73 SettlementParametersGuideline

(Rule)

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the Block Trade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

C74 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C75 SupplementaryDataRule

(Rule)

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.

C76 TradeDateGuideline

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

C77 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C78 TwoLegTransactionOpeningClosing1Rule

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

This constraint is defined at the MessageDefinition level.

C79 TwoLegTransactionOpeningClosing2Rule

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is instructed by sending the following combination of SettlementTypeAndAdditionalParameters/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

This constraint is defined at the MessageDefinition level.

C80 VendorPresenceRule

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

C81 WithLinkageRule

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

18.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

18.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: RestrictedFINXMax16Text on page 2343

18.4.2 SettlementTypeAndAdditionalParameters <StlmTpAndAddtlParams>

Presence: [1..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <StlmTpAndAddtlParams> contains the following elements (see SettlementTypeAndAdditionalParameters22 on page 1581 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1581
	Payment <Pmt>	[1..1]	CodeSet		1581
	CommonIdentification <CmonId>	[0..1]	Text		1582
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1582
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1582
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		1582
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1582
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1582
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1583

18.4.3 NumberCounts <NbCounts>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: [C23 CurrentInstructionNumberRule](#)

NumberCounts <NbCounts> contains one of the following elements (see [NumberCount2Choice](#) on page 1604 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1605
Or}	TotalNumber <TtlNb>	[1..1]		C21, C9	1605
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1605
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1605

Constraints

- **CurrentInstructionNumberRule**

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

18.4.4 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Impacted by: [C41 LinkedQuantityRule](#)

Linkages <Lnkgs> contains the following elements (see [Linkages65](#) on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C87	1615
	MessageNumber <MsgNb>	[0..1]	±	C6	1615
	Reference <Ref>	[1..1]	±		1616
	LinkedQuantity <LkdQty>	[0..1]	±		1616
	ReferenceOwner <RefOwnr>	[0..1]	±		1616

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

18.4.5 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: [C3 AdditionalDetailsRule](#), [C20 CurrencyToBuyOrSellRule](#), [C34 InvestorCapacityRule](#), [C39 LateDeliveryDateRule](#), [C51 PlaceOfTradeRule](#), [C77 TradeDateTimeUTCRule](#), [C76 TradeDateGuideline](#)

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails131** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		556
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		556
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		556
	PlaceOfClearing <PlcOfClr>	[0..1]	±		556
	TradeDate <TradDt>	[0..1]	±		557
	SettlementDate <SttlmDt>	[1..1]	±		557
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		557
	DealPrice <DealPric>	[0..1]	±		558
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C43	558
	OpeningClosing <OpngClsg>	[0..1]	±		558
	Reporting <Rptg>	[0..*]	±		558
	TradeTransactionCondition <TradTxCond>	[0..*]	±		559
	InvestorCapacity <InvstrCpcty>	[0..1]	±		559
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		559
	TypeOfPrice <TpOfPric>	[0..1]	±		559
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		560
	MatchingStatus <MtchgSts>	[0..1]	±		560
	AffirmationStatus <AffirmSts>	[0..1]	±		560
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		560
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrdgAddtlDtIs>	[0..1]	Text		561

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

18.4.5.1 TradeIdentification <TradeId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [RestrictedFINXMax52Text on page 2345](#)

18.4.5.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

18.4.5.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2 on page 1572](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

18.4.5.4 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

18.4.5.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

18.4.5.6 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate20Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1476
Or}	DateCode <DtCd>	[1..1]	±		1476

18.4.5.7 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

18.4.5.8 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price11](#) on page 1784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1784
{Or	Yielded <Yldd>	[1..1]	Indicator		1784
Or}	ValueType <ValTp>	[1..1]	CodeSet		1785
	Value <Val>	[1..1]	±		1785

18.4.5.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C43 NumberRule](#)

Datatype: [Max3Number](#) on page 2336

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

18.4.5.10 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see [OpeningClosing4Choice](#) on page 1674 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1674

18.4.5.11 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting9Choice](#) on page 1676 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1677

18.4.5.12 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition6Choice](#) on page 2175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2175
Or}	Proprietary <Prtry>	[1..1]	±		2176

18.4.5.13 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity5Choice](#) on page 1673 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1673

18.4.5.14 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator4Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1672

18.4.5.15 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice32Choice](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

18.4.5.16 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see [CurrencyToBuyOrSell1Choice](#) on page 1574 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1574
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1574

18.4.5.17 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus28Choice](#) on page 2166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2166
Or}	Proprietary <Prtry>	[1..1]	±		2166

18.4.5.18 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see [AffirmationStatus9Choice](#) on page 2161 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2161
Or}	Proprietary <Prtry>	[1..1]	±		2161

18.4.5.19 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [RestrictedFINXMax350Text on page 2345](#)

18.4.5.20 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: [RestrictedFINXMax350Text on page 2345](#)

18.4.6 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C28 DescriptionPresenceRule](#), [C29 DescriptionUsageRule](#), [C36 ISINGuideline](#),
[C37 ISINPresenceRule](#), [C44 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20 on page 1516](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

18.4.7 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: [C4 AdditionalDetailsRule](#), [C50 PlaceOfListingRule](#)

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122](#) on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvsPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

18.4.8 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C26 DenominationRule, C55 SafekeepingAccountOrBlockChainAddress1Rule, C59 SafekeepingAccountOrBlockChainAddress2Rule, C63 SafekeepingAccountOrBlockChainAddress3Rule, C65 SafekeepingPlaceGuideline, C66 SafekeepingPlaceRule

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount104](#) on page 1825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1827
	DenominationChoice <DnmtnChc>	[0..1]	Text		1827
	AccountOwner <AcctOwnr>	[0..1]	±		1828
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1828
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1828
	CashAccount <CshAcct>	[0..1]	±		1828
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1829
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1829

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

18.4.9 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: C14 CashClearingSystemRule, C31 FXStandingInstructionPresenceRule, C72 SettlementDetailsRule, C73 SettlementParametersGuideline

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails207](#) on page 1946 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1949
	Priority <Prty>	[0..1]	±		1949
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1949
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1950
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1950
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1950
	BlockTrade <BlckTrad>	[0..1]	±		1951
	CCPEligibility <CCPElgbly>	[0..1]	±		1951
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1951
	CashClearingSystem <CshClrSys>	[0..1]	±		1951
	ExposureType <XpsrTp>	[0..1]	±		1952
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1952
	MarketClientSide <MktClntSd>	[0..1]	±		1952
	NettingEligibility <NetgElgbly>	[0..1]	±		1952
	Registration <Regn>	[0..1]	±		1953
	RepurchaseType <RpTp>	[0..1]	±		1953
	LegalRestrictions <LglRstrctns>	[0..1]	±		1953
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1953
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1954
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1954
	TaxCapacity <TaxCpcty>	[0..1]	±		1954
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1954
	Tracking <Trckg>	[0..1]	±		1955
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1955
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1955
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1956
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1956
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1956
	DeliveringSecuritiesSubBalanceType <DlvrgSctiesSubBalTp>	[0..1]	±		1956

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingSecuritiesSubBalanceType <RcvgScitiesSubBalTp>	[0..1]	±		1956
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1957

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode.

On Condition

 /HoldIndicator is present

And /HoldIndicator/Indicator is equal to value 'true'

Following Must be True

 /FXStandingInstruction Must be absent

Error handling:

- *Error severity:* Fatal

- *Error Code:* X00124

- *Error Text:* FXStandingInstruction must not be present.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

(Rule)

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the Block Trade field with code BLPA. The children transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

18.4.10 **StandingSettlementInstructionDetails** **<StgSttlmInstrDtls>**

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C80 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtIs> contains the following **StandingSettlementInstruction19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		571
	Counterparty <CtrPty>	[1..1]	±		572
	Vendor <Vndr>	[0..1]	±		572
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C11, C27, C46, C47, C48, C49, C71	572
	OtherReceivingSettlementParties <OthrRcvSttlmPties>	[0..1]	±	C11, C27, C46, C47, C48, C49, C71	575

Constraints

- **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

18.4.10.1 SettlementStandingInstructionDatabase <SttlmStglInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStgInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase5Choice](#) on page 1687 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687

18.4.10.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty16Choice](#) on page 1722 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C42, C46	1722
Or}	Buyer <Buyr>	[1..1]	±	C42, C46	1723

18.4.10.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

18.4.10.4 OtherDeliveringSettlementParties <OthrDivrgSttImPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C11 BookTransferGuideline](#), [C27 DepositoryGuideline](#), [C46 Party2PresenceRule](#) ____, [C47 Party3PresenceRule](#) ____, [C48 Party4PresenceRule](#) ____, [C49 Party5PresenceRule](#) ____, [C71 SettlementChainGuideline](#)

OtherDeliveringSettlementParties <OthDlvrGSttlmPties> contains the following elements (see [SettlementParties105 on page 1892](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

18.4.10.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C11 BookTransferGuideline](#), [C27 DepositoryGuideline](#), [C46 Party2PresenceRule](#), [C47 Party3PresenceRule](#), [C48 Party4PresenceRule](#), [C49 Party5PresenceRule](#), [C71 SettlementChainGuideline](#)

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

18.4.11 DeliveringSettlementParties <DivrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C11 BookTransferGuideline](#), [C27 DepositoryGuideline](#), [C46 Party2PresenceRule](#),
[C47 Party3PresenceRule](#), [C48 Party4PresenceRule](#), [C49 Party5PresenceRule](#),
[C71 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties105 on page 1892](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

18.4.12 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C11 BookTransferGuideline](#), [C27 DepositoryGuideline](#), [C46 Party2PresenceRule](#), [C47 Party3PresenceRule](#), [C48 Party4PresenceRule](#), [C49 Party5PresenceRule](#), [C71 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

18.4.13 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties38](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1743
	DebtorAgent <DbtrAgt>	[0..1]	±		1743
	Creditor <Cdtr>	[0..1]	±		1744
	CreditorAgent <CdtrAgt>	[0..1]	±		1744
	Intermediary <Intrmy>	[0..1]	±		1745

18.4.14 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection96](#) on page 1390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1391
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1391
	BrokerageAmountIndicator <BrkrGAmntInd>	[0..1]	Indicator		1391
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1391
	Amount <Amt>	[1..1]	Amount	C1, C13	1392
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1392
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1393
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1393
	ValueDate <ValDt>	[0..1]	±		1394

18.4.15 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts43](#) on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1408
	ChargesFees <ChrgsFees>	[0..1]	±		1409
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1409
	TradeAmount <TradAmt>	[0..1]	±		1409
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1410
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1410
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1410
	LocalTax <LclTax>	[0..1]	±		1411
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1411
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1411
	Margin <Mrgn>	[0..1]	±		1412
	Other <Othr>	[0..1]	±		1412
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1412
	ShippingAmount <ShppgAmt>	[0..1]	±		1413
	SpecialConcession <SpclCncssn>	[0..1]	±		1413
	StampDuty <StmpDty>	[0..1]	±		1413
	StockExchangeTax <StockXchgTax>	[0..1]	±		1414
	TransferTax <TrfTax>	[0..1]	±		1414
	TransactionTax <TxTax>	[0..1]	±		1414
	ValueAddedTax <ValAddedTax>	[0..1]	±		1415
	WithholdingTax <WhldgTax>	[0..1]	±		1415
	NetGainLoss <NetGnLoss>	[0..1]	±		1415
	ConsumptionTax <CsmptnTax>	[0..1]	±		1416
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1416
	ResearchFee <RsrchFee>	[0..1]	±		1417

18.4.16 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C35 InvestorCountryCodeRule](#), [C52 QualifiedForeignIntermediaryRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C33, C57, C61	585
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C58, C62	587
	StockExchange <StockXchg>	[0..1]	±		588
	TradeRegulator <TradRgltr>	[0..1]	±		588
	TripartyAgent <TrptyAgt>	[0..1]	±	C58, C62	588
	Broker <Brkr>	[0..1]	±	C58, C62	589

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

18.4.16.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C33 IdentificationNationalityOfInvestorRule, C57 SafekeepingAccountOrBlockChainAddress1Rule, C61 SafekeepingAccountOrBlockChainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount208](#) on page 1732 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1733
	LEI <LEI>	[0..1]	IdentifierSet		1733
	AlternateIdentification <AltrnId>	[0..1]	±		1734
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1734
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1734
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1734
	ProcessingIdentification <PrcgId>	[0..1]	Text		1735
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1735

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

18.4.16.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C58 SafekeepingAccountOrBlockChainAddress1Rule, C62 SafekeepingAccountOrBlockChainAddress2Rule

QualifiedForeignIntermediary <QlfdFrngIntrmy> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrnId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

18.4.16.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

18.4.16.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

18.4.16.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: [C58 SafekeepingAccountOrBlockChainAddress1Rule](#), [C62 SafekeepingAccountOrBlockChainAddress2Rule](#)

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount209](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1731
	ProcessingIdentification <Prcgld>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

18.4.16.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C58 SafekeepingAccountOrBlockChainAddress1Rule , C62 SafekeepingAccountOrBlockChainAddress2Rule

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

18.4.17 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Information for registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following elements (see [RegistrationParameters7](#) on page 1642 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1642
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1642
	RegistrarAccount <RegarAcct>	[0..1]	Text		1642
	CertificateNumber <CertNb>	[0..*]	±	C19	1642

18.4.18 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C75 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

19 MX sese.024.002.12 SecuritiesSettlementTransactionStatusAdvice002V12

19.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesSettlementTransactionStatusAdvice to an account owner to advise the status of a securities settlement transaction instruction previously sent by the account owner or the status of a settlement transaction existing in the books of the servicer for the account of the owner. The status may be a processing, pending processing, internal matching, matching and/or settlement status.

The status advice may be sent as a response to the request of the account owner or not.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionStatusAdvice002V12 MessageDefinition is composed of 8 MessageBuildingBlocks:

- A. TransactionIdentification
Provides unambiguous transaction identification information.
- B. Linkages
Link to another transaction - provided for information only.
- C. ProcessingStatus
Provides details on the processing status of the transaction.
- D. InferredMatchingStatus

Provides the matching status of an instruction as per the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).

E. MatchingStatus

Provides the matching status of the instruction.

F. SettlementStatus

Provides the status of settlement of a transaction.

G. TransactionDetails

Identifies the details of the transaction.

H. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

19.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlM TxStsAdv>	[1..1]		C12, C17, C25, C34, C35, C32	
	TransactionIdentification <TxId>	[1..1]	±	C18	606
	Linkages <Lnkgs>	[0..1]	±		606
	ProcessingStatus <PrcgSts>	[0..1]			607
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		607
Or	PendingProcessing <PdgPrcg>	[1..1]	±		607
Or	Rejected <Rjctd>	[1..1]	±		608
Or	Repair <Rpr>	[1..1]	±		608
Or	Cancelled <Canc>	[1..1]	±		608
Or	PendingCancellation <PdgCxl>	[1..1]	±		609
Or	Proprietary <Prtry>	[1..1]	±		609
Or	CancellationRequested <CxlReqd>	[1..1]	±	C3	609
Or}	ModificationRequested <ModReqd>	[1..1]	±	C3	610
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		610
	MatchingStatus <MtchgSts>	[0..1]	±		611
	SettlementStatus <StlMSts>	[0..1]	±	C24	611
	TransactionDetails <TxDtls>	[0..1]		C13, C26, C28, C30, C37, C38	612
	TradeIdentification <TradId>	[0..*]	Text		618
	PoolIdentification <PoolId>	[0..1]	Text		618
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		618
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		618
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		618
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		618
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		618

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		619
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		619
	BlockChainAddressOrWallet <BlckChainAdrOrWlft>	[0..1]	±		619
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C31	619
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		620
	PlaceOfClearing <PlcOfClr>	[0..1]	±		620
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C14, C15, C19	621
	SettlementQuantity <SttlmQty>	[1..1]	±		622
	PartiallyReleasedQuantity <PrtlyRlsdQty>	[0..1]	±		622
	SettlementAmount <SttlmAmt>	[0..1]	±		623
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		623
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		623
	ExpectedValueDate <XpctdValDt>	[0..1]	±		624
	SettlementDate <SttlmDt>	[1..1]	±		624
	TradeDate <TradDt>	[0..1]	±		624
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		624
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		625
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		625
	Payment <Pmt>	[1..1]	CodeSet		625
	SettlementParameters <SttlmParams>	[1..1]	±	C5, C33	625
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C20, C21, C22, C23	627
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C20, C21, C22, C23	628
	Investor <Invstr>	[0..1]	±		630
	QualifiedForeignIntermediary <QlfdFrngIntrmy>	[0..1]	±		631
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		631
	SupplementaryData <SplmtryData>	[0..*]	±	C36	631

19.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 **ActiveCurrency**

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 **ActiveOrHistoricCurrency**

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C4 **AnyBIC**

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C5 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C6 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C7 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C8 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C9 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192

– *Error Text:* At least one identification must be present.

C10 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C11 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C12 InferredMatchingStatusStatusPresenceRule

(Rule)

If ProcessingStatus, MatchingStatus and SettlementStatus are absent, then InferredMatchingStatus must be present. (CrossElementComplexRule)

On Condition

 /ProcessingStatus is absent

And /MatchingStatus is absent

And /SettlementStatus is absent

Following Must be True

 /InferredMatchingStatus Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00123

– *Error Text:* At least one status must be present.

This constraint is defined at the MessageDefinition level.

C13 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

C14 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C15 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00194

– *Error Text:* At least one identification must be present.

C16 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C17 MatchingStatusPresenceRule

(Rule)

If ProcessingStatus, InferredMatchingStatus and SettlementStatus are absent, then MatchingStatus must be present. (CrossElementComplexRule)

```
On Condition
  /ProcessingStatus is absent
  And /SettlementStatus is absent
  And /InferredMatchingStatus is absent
Following Must be True
  /MatchingStatus Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00150
- *Error Text:* At least one status must be present.

This constraint is defined at the MessageDefinition level.

C18 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C19 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C20 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C21 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C22 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C23 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C24 PendingToFailingRule

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C25 ProcessingStatusPresenceRule

(Rule)

If InferredMatchingStatus, MatchingStatus and SettlementStatus are absent, then ProcessingStatus must be present. (CrossElementComplexRule)

On Condition

```
    /MatchingStatus is absent  
And    /SettlementStatus is absent  
And    /InferredMatchingStatus is absent
```

Following Must be True
/ProcessingStatus Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00151
- *Error Text:* At least one status must be present.

This constraint is defined at the MessageDefinition level.

C26 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C27 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C28 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C29 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C30 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C31 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C32 SecuritiesMarketPracticeGroupGuideline

(Guideline)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C33 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C34 SettlementStatusAndMatchedRule

(Rule)

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

This constraint is defined at the MessageDefinition level.

C35 SettlementStatusPresenceRule

(Rule)

If ProcessingStatus, InferredMatchingStatus and MatchingStatus are absent, then SettlementStatus must be present. (CrossElementComplexRule)

```
On Condition
  /ProcessingStatus is absent
  And /MatchingStatus is absent
  And /InferredMatchingStatus is absent
Following Must be True
  /SettlementStatus Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00152
- *Error Text:* At least one status must be present.

This constraint is defined at the MessageDefinition level.

C36 SupplementaryDataRule

(Rule)

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.

C37 TwoLegTransactionOpeningClosing1Rule

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

C38 TwoLegTransactionOpeningClosing2Rule

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

19.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

19.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Impacted by: [C18 NoAccountOwnerTransactionIdentificationRule](#)

TransactionIdentification <TxId> contains the following elements (see [TransactionIdentifications49](#) on page 1543 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1543
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1543
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1544
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1544
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1544
	CommonIdentification <CmonId>	[0..1]	Text		1544
	NettingServiceProviderIdentification <NetgSvcPrvdrId>	[0..1]	Text		1544

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

19.4.2 Linkages <Lnkgs>

Presence: [0..1]

Definition: Link to another transaction - provided for information only.

Linkages <Lnkgs> contains the following elements (see [Linkages50](#) on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1703
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1703

19.4.3 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Provides details on the processing status of the transaction.

ProcessingStatus <PrcgSts> contains one of the following **ProcessingStatus94Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		607
Or	PendingProcessing <PdgPrcg>	[1..1]	±		607
Or	Rejected <Rjctd>	[1..1]	±		608
Or	Repair <Rpr>	[1..1]	±		608
Or	Cancelled <Canc>	[1..1]	±		608
Or	PendingCancellation <PdgCxl>	[1..1]	±		609
Or	Proprietary <Prtry>	[1..1]	±		609
Or	CancellationRequested <CxlReqd>	[1..1]	±	C3	609
Or}	ModificationRequested <ModReqd>	[1..1]	±	C3	610

19.4.3.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus25Choice](#) on page 2172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2172
Or}	Reason <Rsn>	[1..*]			2172
	Code <Cd>	[1..1]	±		2172
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2173

19.4.3.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus19Choice](#) on page 2096 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2097
Or}	Reason <Rsn>	[1..*]			2097
	Code <Cd>	[1..1]	±		2097
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2097

19.4.3.3 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionStatus44Choice](#) on page 2076 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2076
Or}	Reason <Rsn>	[1..*]			2077
	Code <Cd>	[1..1]	±		2077
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2077

19.4.3.4 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RepairStatus16Choice](#) on page 2118 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2118
Or}	Reason <Rsn>	[1..*]			2118
	Code <Cd>	[1..1]	±		2118
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2119

19.4.3.5 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction/request has been cancelled.

Cancelled <Canc> contains one of the following elements (see [CancellationStatus25Choice](#) on page 2107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2107
Or}	Reason <Rsn>	[1..*]			2107
	Code <Cd>	[1..1]			2108
{Or	Code <Cd>	[1..1]	CodeSet		2108
Or}	Proprietary <Prtry>	[1..1]	±		2109
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2109

19.4.3.6 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation request from yourself for this instruction is pending, waiting for further processing.

PendingCancellation <PdgCxl> contains one of the following elements (see [PendingStatus46Choice](#) on page 2115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2115
Or}	Reason <Rsn>	[1..*]			2115
	Code <Cd>	[1..1]	±		2115
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2115

19.4.3.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

19.4.3.8 CancellationRequested <CxlReqd>

Presence: [1..1]

Definition: Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request or consent.

Impacted by: [C3 AdditionalReasonInformationRule](#)

CancellationRequested <CxlReqd> contains the following elements (see [ProprietaryReason5](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

19.4.3.9 ModificationRequested <ModReqd>

Presence: [1..1]

Definition: Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

Impacted by: [C3 AdditionalReasonInformationRule](#)

ModificationRequested <ModReqd> contains the following elements (see [ProprietaryReason5](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

19.4.4 InferredMatchingStatus <lfrrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as per the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <lfrdMtchgSts> contains one of the following elements (see [MatchingStatus32Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	2164
Or	Unmatched <Umtchd>	[1..1]			2164
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2165
Or}	Reason <Rsn>	[1..*]			2165
	Code <Cd>	[1..1]	±		2165
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2165
Or}	Proprietary <Prtry>	[1..1]	±		2166

19.4.5 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus32Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	2164
Or	Unmatched <Umtchd>	[1..1]			2164
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2165
Or}	Reason <Rsn>	[1..*]			2165
	Code <Cd>	[1..1]	±		2165
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2165
Or}	Proprietary <Prtry>	[1..1]	±		2166

19.4.6 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C24 PendingToFailingRule](#)

SettlementStatus <StlmSts> contains one of the following elements (see [SettlementStatus31Choice](#) on page 2068 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2068
Or	Failing <FIng>	[1..1]	±		2069
Or}	Proprietary <Prtry>	[1..1]	±		2069

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

19.4.7 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: [C13 InvestorCountryCodeRule](#), [C26](#)

[SafekeepingAccountOrBlockChainAddress1Rule](#), [C28](#)

[SafekeepingAccountOrBlockChainAddress2Rule](#), [C30](#)

[SafekeepingAccountOrBlockChainAddress3Rule](#), [C37 TwoLegTransactionOpeningClosing1Rule](#),

[C38 TwoLegTransactionOpeningClosing2Rule](#)

TransactionDetails <TxDtIs> contains the following **TransactionDetails161** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		618
	PoolIdentification <PoolId>	[0..1]	Text		618
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		618
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		618
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		618
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		618
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		618
	AccountOwner <AcctOwnr>	[0..1]	±		619
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		619
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		619
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C31	619
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		620
	PlaceOfClearing <PlcOfClr>	[0..1]	±		620
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C14, C15, C19	621
	SettlementQuantity <SttlmQty>	[1..1]	±		622
	PartiallyReleasedQuantity <PrtyRlsdQty>	[0..1]	±		622
	SettlementAmount <SttlmAmt>	[0..1]	±		623
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		623
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		623
	ExpectedValueDate <XpctdValDt>	[0..1]	±		624
	SettlementDate <SttlmDt>	[1..1]	±		624
	TradeDate <TradDt>	[0..1]	±		624
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		624
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		625
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		625
	Payment <Pmt>	[1..1]	CodeSet		625
	SettlementParameters <SttlmParams>	[1..1]	±	C5, C33	625

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C20, C21, C22, C23	627
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C20, C21, C22, C23	628
	Investor <Invstr>	[0..1]	±		630
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		631
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		631

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **TwoLegTransactionOpeningClosing1Rule**

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

19.4.7.1 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: RestrictedFINXMax52Text on page 2345

19.4.7.2 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: RestrictedFINXMax16Text on page 2343

19.4.7.3 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: RestrictedFINXMax16Text on page 2343

19.4.7.4 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: RestrictedFINXMax16Text on page 2343

19.4.7.5 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: RestrictedFINXMax16Text on page 2343

19.4.7.6 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: RestrictedFINXMax16Text on page 2343

19.4.7.7 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: RestrictedFINXMax16Text on page 2343

19.4.7.8 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

19.4.7.9 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

19.4.7.10 BlockchainAddressOrWallet <BlckChainAdrOrWilt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWilt> contains the following elements (see [BlockchainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

19.4.7.11 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: C31 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

19.4.7.12 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2](#) on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

19.4.7.13 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

19.4.7.14 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C9 DescriptionPresenceRule, C10 DescriptionUsageRule, C14 ISINGuideline, C15 ISINPresenceRule, C19 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00192

– *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

19.4.7.15 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

19.4.7.16 PartiallyReleasedQuantity <PrtlyRlsdQty>

Presence: [0..1]

Definition: Quantity of financial instrument to be released.

PartiallyReleasedQuantity <PrtlyRlsdQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

19.4.7.17 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection67](#) on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1429
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1430
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1430

19.4.7.18 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

19.4.7.19 ExpectedSettlementDate <XpctdSttlmDt>

Presence: [0..1]

Definition: Date/time at which the sender expects settlement.

ExpectedSettlementDate <XpctdSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

19.4.7.20 ExpectedValueDate <XpctdValDt>

Presence: [0..1]

Definition: For against payment transactions, the value date/time at which the sender expects the settlement amount to be credited or debited.

ExpectedValueDate <XpctdValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

19.4.7.21 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate32Choice](#) on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1474
Or}	DateCode <DtCd>	[1..1]	±		1475

19.4.7.22 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

19.4.7.23 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODateTime](#) on page 2333

19.4.7.24 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: [ISODateTime on page 2333](#)

19.4.7.25 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2261](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

19.4.7.26 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2205](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

19.4.7.27 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters applied to the settlement of a security transfer.

Impacted by: [C5 CashClearingSystemRule](#), [C33 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails210](#) on page 1921 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1922
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1923
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1923
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1923
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1923
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1924
	Registration <Regn>	[0..1]	±		1924
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1924
	ExposureType <XpsrTp>	[0..1]	±		1925
	CashClearingSystem <CshClrSys>	[0..1]	±		1925
	TaxCapacity <TaxCpcty>	[0..1]	±		1925
	RepurchaseType <RpTp>	[0..1]	±		1925
	MarketClientSide <MktClntSd>	[0..1]	±		1926
	BlockTrade <BlckTrad>	[0..1]	±		1926
	LegalRestrictions <LglRstrctns>	[0..1]	±		1926
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1926
	NettingEligibility <NetgElgbly>	[0..1]	±		1927
	CCPEligibility <CCPElgbly>	[0..1]	±		1927
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1927
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1927
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1928

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

19.4.7.28 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C20 Party2PresenceRule, C21 Party3PresenceRule, C22 Party4PresenceRule, C23 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see SettlementParties109 on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- Error severity: Fatal
- Error Code: X00128
- Error Text: Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

 /Party3 is present

Following Must be True

 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition

 /Party4 is present

Following Must be True

 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition

 /Party5 is present

Following Must be True

 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

19.4.7.29 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C20 Party2PresenceRule, C21 Party3PresenceRule, C22 Party4PresenceRule, C23 Party5PresenceRule

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see SettlementParties109 on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- *Error severity:* Fatal

- *Error Code:* X00128

- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

19.4.7.30 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification170](#) on page 1755 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1756
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1756
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1756
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1757
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1757
	LEI <LEI>	[0..1]	IdentifierSet		1757

19.4.7.31 QualifiedForeignIntermediary <QlfdFrgnIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

19.4.7.32 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

19.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C36 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

20 MX sese.025.002.11 SecuritiesSettlementTransactionConfirmation 002V11

20.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesSettlementTransactionConfirmation to an account owner to confirm the partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionConfirmation002V11 MessageDefinition is composed of 17 MessageBuildingBlocks:

- A. TransactionIdentificationDetails
Provides transaction type and identification information.
- B. Linkages
Link to another transaction - provided for information only.
- C. AdditionalParameters
Additional parameters for the transaction.
- D. TradeDetails
Details of the trade.
- E. FinancialInstrumentIdentification
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

F. FinancialInstrumentAttributes

Elements characterising a financial instrument.

G. QuantityAndAccountDetails

Details related to the account and quantity involved in the transaction.

H. SettlementParameters

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

I. StandingSettlementInstructionDetails

Settlement standing instruction database to be used to derive the settlement parties involved in the transaction.

J. DeliveringSettlementParties

Identifies the chain of delivering settlement parties.

K. ReceivingSettlementParties

Identifies the chain of receiving settlement parties.

L. CashParties

Cash parties involved in the transaction if different from the securities settlement parties.

M. SettledAmount

Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

N. OtherAmounts

Other amounts than the settlement amount.

O. OtherBusinessParties

Other business parties relevant to the transaction.

P. AdditionalPhysicalOrRegistrationDetails

Information for registration or physical settlement.

Q. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

20.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlmTxConf>	[1..1]		C10, C17, C43, C57, C58, C64, C65, C56	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]	±	C31	653
	Linkages <Lnkgs>	[0..1]	±		653
	AdditionalParameters <AddtlParams>	[0..1]	±	C34	654
	TradeDetails <TradDtls>	[1..1]		C3, C25, C41, C63, C62	654
	TradeIdentification <TradId>	[0..*]	Text		656
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		656
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		656
	PlaceOfClearing <PlcOfClr>	[0..1]	±		656
	TradeDate <TradDt>	[0..1]	±		657
	SettlementDate <StlmDt>	[0..1]	±		657
	EffectiveSettlementDate <FctvStlmDt>	[1..1]	±		657
	DealPrice <DealPric>	[0..1]	±		658
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C32	658
	OpeningClosing <OpngClsg>	[0..1]	±		658
	Reporting <Rptg>	[0..*]	±		658
	TradeTransactionCondition <TradTxCond>	[0..*]	±		659
	InvestorCapacity <InvstrCpcty>	[0..1]	±		659
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		659
	TypeOfPrice <TpOfPric>	[0..1]	±		659
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		660
	SettlementInstructionProcessingAdditionalDetails <StlmInstrPrcgAddtlDtls>	[0..1]	Text		660
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C20, C21, C27, C28, C33	660

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C40	662
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C18, C35, C44, C48, C52, C54, C55	664
	SettlementParameters <SttlmParams>	[1..1]	±	C11, C60	667
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C66	669
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		670
	Counterparty <CtrPty>	[1..1]	±		670
	Vendor <Vndr>	[0..1]	±		670
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C9, C19, C36, C37, C38, C39, C59	670
	OtherReceivingSettlementParties <OthrRcvngSttlmPties>	[0..1]	±	C9, C19, C36, C37, C38, C39, C59	673
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C9, C19, C36, C37, C38, C39, C59	675
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C9, C19, C36, C37, C38, C39, C59	678
	CashParties <CshPties>	[0..1]	±		680
	SettledAmount <SttlAmt>	[0..1]	±		681
	OtherAmounts <OthrAmts>	[0..1]	±		681
	OtherBusinessParties <OthrBizPties>	[0..1]		C26, C42	682
	Investor <Invstr>	[0..*]	±	C24, C46, C50	683
	QualifiedForeignIntermediary <QlfdFrngIntrmy>	[0..1]	±	C47, C51	685

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	StockExchange <StockXchg>	[0..1]	±		686
	TradeRegulator <TradRgltr>	[0..1]	±		686
	TripartyAgent <TrptyAgt>	[0..1]	±	C47, C51	686
	Broker <Brkr>	[0..1]	±	C47, C51	687
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		689
	SupplementaryData <SplmtryData>	[0..*]	±	C61	689

20.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C5 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C6 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C7 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C8 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C9 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C10 BuyerSSIRule

(Rule)

If standing settlement instruction applies and the instruction is a delivery, then Buyer must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to
 value 'Delivery'

 And /StandingSettlementInstructionDetails is present

Following Must be True

 /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00117
- *Error Text:* Buyer must be present.

This constraint is defined at the MessageDefinition level.

C11 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C12 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C13 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C14 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C15 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C16 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C17 DeliveringDepositoryAndParty1Rule

(Rule)

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Receive'

 And /StandingSettlementInstructionDetails is absent

Following Must be True

 /DeliveringSettlementParties/Depository Must be present

 And /DeliveringSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00121
- *Error Text:* DeliveringDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C18 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C19 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C20 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C21 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C22 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C23 IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

C24 IdentificationNationalityOfInvestorRule

(Rule)

Identification and/or Nationality must be present.

C25 InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C26 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C27 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C28 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C29 ISO8532AndIssuerSchemeNameRule

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C30 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C31 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C32 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C33 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C34 PartialSettlementGuideline

(Guideline)

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on www.smpg.info.

C35 PartialSettlementGuideline

(Rule)

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on www.smpg.info.

C36 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C37 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C38 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C39 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C40 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C41 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C42 QualifiedForeignIntermediaryRule

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C43 ReceivingDepositoryAndParty1Rule

(Rule)

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

 And /StandingSettlementInstructionDetails is absent

Following Must be True

 /ReceivingSettlementParties/Depository Must be present

 And /ReceivingSettlementParties/Party1 Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00140

– *Error Text:* ReceivingDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C44 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C45 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C46 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C47 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C48 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C49 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C50 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C51 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C52 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C53 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C54 SafekeepingPlaceGuideline

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.

- **SafekeepingPlaceType/SharesHeldAtICSD:** an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- **SafekeepingPlaceType/SharesHeldAtLocalCustodian:** applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of **SafekeepingPlace** means that:

- The **SafekeepingPlace** information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The **SafekeepingPlace** is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C55 SafekeepingPlaceRule

(Rule)

The **SafekeepingPlace** functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C56 SecuritiesMarketPracticeGroupGuideline

(Guideline)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C57 SellerSSIRule

(Rule)

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present. (**CrossElementComplexRule**)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Receive'

 And /StandingSettlementInstructionDetails is present

Following Must be True

 /StandingSettlementInstructionDetails/Counterparty/Seller Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00143
- *Error Text:* Seller must be present.

This constraint is defined at the MessageDefinition level.

C58 SettledAmountRule

(Rule)

If the instruction is against payment, then SettledAmount must be present. (CrossElementComplexRule)

On Condition

```
    /TransactionIdentificationDetails/Payment is equal to value
```

```
'AgainstPaymentSettlement'
```

Following Must be True

```
    /SettledAmount Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00144
- *Error Text:* SettledAmount must be present.

This constraint is defined at the MessageDefinition level.

C59 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C60 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C61 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C62 TradeDateGuideline

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

C63 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C64 TwoLegTransactionOpeningClosing1Rule

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

This constraint is defined at the MessageDefinition level.

C65 TwoLegTransactionOpeningClosing2Rule

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

This constraint is defined at the MessageDefinition level.

C66 VendorPresenceRule

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

20.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

20.4.1 TransactionIdentificationDetails <TxIdDtIs>

Presence: [1..1]

Definition: Provides transaction type and identification information.

Impacted by: C31 NoAccountOwnerTransactionIdentificationRule

TransactionIdentificationDetails <TxIdDtIs> contains the following elements (see SettlementTypeAndIdentification28 on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1548
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1548
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1548
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1549
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1549
	SecuritiesMovementType <ScetiesMvmntTp>	[1..1]	CodeSet		1549
	Payment <Pmt>	[1..1]	CodeSet		1549
	CommonIdentification <CmonId>	[0..1]	Text		1549
	PoolIdentification <PoolId>	[0..1]	Text		1550
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1550

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

20.4.2 Linkages <Lnkgs>

Presence: [0..1]

Definition: Link to another transaction - provided for information only.

Linkages <Lnkgs> contains the following elements (see [Linkages50](#) on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1703
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1703

20.4.3 AdditionalParameters <AddtlParams>

Presence: [0..1]

Definition: Additional parameters for the transaction.

Impacted by: [C34 PartialSettlementGuideline](#)

AdditionalParameters <AddtlParams> contains the following elements (see [AdditionalParameters31](#) on page 1576 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1577
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1577
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		1577
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1577
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1577
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		1578
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1578

Constraints

- **PartialSettlementGuideline**

(Guideline)

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.

- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on www.smpg.info.

20.4.4 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: C3 AdditionalDetailsRule, C25 InvestorCapacityRule, C41 PlaceOfTradeRule, C63 TradeDateTimeUTCRule, C62 TradeDateGuideline

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails128** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		656
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		656
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		656
	PlaceOfClearing <PlcOfClr>	[0..1]	±		656
	TradeDate <TradDt>	[0..1]	±		657
	SettlementDate <SttlmDt>	[0..1]	±		657
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		657
	DealPrice <DealPric>	[0..1]	±		658
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C32	658
	OpeningClosing <OpngClsg>	[0..1]	±		658
	Reporting <Rptg>	[0..*]	±		658
	TradeTransactionCondition <TradTxCond>	[0..*]	±		659
	InvestorCapacity <InvstrCpcty>	[0..1]	±		659
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		659
	TypeOfPrice <TpOfPric>	[0..1]	±		659
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		660
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		660

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

20.4.4.1 TradeIdentification <TradeId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [RestrictedFINXMax52Text on page 2345](#)

20.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

20.4.4.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2 on page 1572](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

20.4.4.4 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

20.4.4.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

20.4.4.6 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate20Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1476
Or}	DateCode <DtCd>	[1..1]	±		1476

20.4.4.7 EffectiveSettlementDate <FctvSttlmDt>

Presence: [1..1]

Definition: Date and time at which a transaction is completed and cleared, for example, payment is effected and securities are delivered.

EffectiveSettlementDate <FctvSttlmDt> contains one of the following elements (see [SettlementDate22Choice](#) on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1475
Or}	DateCode <DtCd>	[1..1]	±		1475

20.4.4.8 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price11 on page 1784](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1784
{Or	Yielded <Yldd>	[1..1]	Indicator		1784
Or}	ValueType <ValTp>	[1..1]	CodeSet		1785
	Value <Val>	[1..1]	±		1785

20.4.4.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C32 NumberRule](#)

Datatype: [Max3Number on page 2336](#)

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

20.4.4.10 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see [OpeningClosing4Choice on page 1674](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1674

20.4.4.11 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting9Choice](#) on page 1676 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1677

20.4.4.12 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition6Choice](#) on page 2175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2175
Or}	Proprietary <Prtry>	[1..1]	±		2176

20.4.4.13 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity5Choice](#) on page 1673 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1673

20.4.4.14 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator4Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1672

20.4.4.15 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice32Choice](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

20.4.4.16 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

20.4.4.17 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

20.4.5 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C20 DescriptionPresenceRule](#), [C21 DescriptionUsageRule](#), [C27 ISINGuideline](#), [C28 ISINPresenceRule](#), [C33 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
    
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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
    
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
    
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

20.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 AdditionalDetailsRule, C40 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122](#) on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvspPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

20.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C18 DenominationRule, C35 PartialSettlementGuideline, C44

SafekeepingAccountOrBlockChainAddress1Rule, C48

SafekeepingAccountOrBlockChainAddress2Rule, C52

SafekeepingAccountOrBlockChainAddress3Rule, C54 SafekeepingPlaceGuideline, C55

SafekeepingPlaceRule

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount108](#) on page 1808 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		1811
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C14	1811
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	1812
	PreviouslySettledAmount <PrevslySttldAmt>	[0..1]	±		1812
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1812
	DenominationChoice <DnmtnChc>	[0..1]	Text		1813
	AccountOwner <AcctOwnr>	[0..1]	±		1813
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1813
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		1813
	CashAccount <CshAcct>	[0..1]	±		1814
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1814
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1814

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **PartialSettlementGuideline**

(Rule)

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
  /BlockchainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

```
Following Must be True
  /SafekeepingAccount Must be present
Or
  /BlockchainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

• **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global

custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

20.4.8 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: C11 CashClearingSystemRule, C60 SettlementDetailsRule

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails211](#) on page 1913 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1915
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1915
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1915
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1915
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1916
	BlockTrade <BlckTrad>	[0..1]	±		1916
	CCPEligibility <CCPElgbly>	[0..1]	±		1916
	CashClearingSystem <CshClrSys>	[0..1]	±		1916
	ExposureType <XpsrTp>	[0..1]	±		1917
	MarketClientSide <MktClntSd>	[0..1]	±		1917
	NettingEligibility <NetgElgbly>	[0..1]	±		1917
	Registration <Regn>	[0..1]	±		1917
	RepurchaseType <RpTp>	[0..1]	±		1918
	LegalRestrictions <LglRstrctns>	[0..1]	±		1918
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1918
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1918
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1919
	TaxCapacity <TaxCpcty>	[0..1]	±		1919
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1919
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1920
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1920
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1920
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1920
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1921

Constraints

- **CashClearingSystemRule**
(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

20.4.9 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

Presence: [0..1]

Definition: Settlement standing instruction database to be used to derive the settlement parties involved in the transaction.

Impacted by: C66 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following StandingSettlementInstruction19 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		670
	Counterparty <CtrPty>	[1..1]	±		670
	Vendor <Vndr>	[0..1]	±		670
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C9, C19, C36, C37, C38, C39, C59	670
	OtherReceivingSettlementParties <OthrRcvngSttlmPties>	[0..1]	±	C9, C19, C36, C37, C38, C39, C59	673

Constraints

- **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

20.4.9.1 SettlementStandingInstructionDatabase <SttImStglInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStglInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase5Choice](#) on page 1687 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687

20.4.9.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty16Choice](#) on page 1722 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C42, C46	1722
Or}	Buyer <Buyr>	[1..1]	±	C42, C46	1723

20.4.9.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

20.4.9.4 OtherDeliveringSettlementParties <OthrDivrgSttImPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: C9 BookTransferGuideline, C19 DepositoryGuideline, C36 Party2PresenceRule, C37 Party3PresenceRule, C38 Party4PresenceRule, C39 Party5PresenceRule, C59 SettlementChainGuideline

OtherDeliveringSettlementParties <OthrDlvrgSttlmPties> contains the following elements (see SettlementParties105 on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```


Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

20.4.9.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C9 BookTransferGuideline](#), [C19 DepositoryGuideline](#), [C36 Party2PresenceRule](#), [C37 Party3PresenceRule](#), [C38 Party4PresenceRule](#), [C39 Party5PresenceRule](#), [C59 SettlementChainGuideline](#)

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

• **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

20.4.10 DeliveringSettlementParties <DivrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C9 BookTransferGuideline](#), [C19 DepositoryGuideline](#), [C36 Party2PresenceRule](#), [C37 Party3PresenceRule](#), [C38 Party4PresenceRule](#), [C39 Party5PresenceRule](#), [C59 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties105 on page 1892](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

20.4.11 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C9 BookTransferGuideline](#), [C19 DepositoryGuideline](#), [C36 Party2PresenceRule](#), [C37 Party3PresenceRule](#), [C38 Party4PresenceRule](#), [C39 Party5PresenceRule](#), [C59 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

20.4.12 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties38](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1743
	DebtorAgent <DbtrAgt>	[0..1]	±		1743
	Creditor <Cdtr>	[0..1]	±		1744
	CreditorAgent <CdtrAgt>	[0..1]	±		1744
	Intermediary <Intrmy>	[0..1]	±		1745

20.4.13 SettledAmount <SttldAmt>

Presence: [0..1]

Definition: Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

SettledAmount <SttldAmt> contains the following elements (see [AmountAndDirection96](#) on page 1390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1391
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1391
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1391
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1391
	Amount <Amt>	[1..1]	Amount	C1, C13	1392
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1392
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1393
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1393
	ValueDate <ValDt>	[0..1]	±		1394

20.4.14 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts44](#) on page 1397 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1398
	ChargesFees <ChrgsFees>	[0..1]	±		1399
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1399
	TradeAmount <TradAmt>	[0..1]	±		1399
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1400
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1400
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1400
	LocalTax <LclTax>	[0..1]	±		1401
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1401
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1401
	Margin <Mrgn>	[0..1]	±		1402
	Other <Othr>	[0..1]	±		1402
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1402
	ShippingAmount <ShppgAmt>	[0..1]	±		1403
	SpecialConcession <SpclCncssn>	[0..1]	±		1403
	StampDuty <StmpDty>	[0..1]	±		1403
	StockExchangeTax <StockXchgTax>	[0..1]	±		1404
	TransferTax <TrfTax>	[0..1]	±		1404
	TransactionTax <TxTax>	[0..1]	±		1404
	ValueAddedTax <ValAddedTax>	[0..1]	±		1405
	WithholdingTax <WhldgTax>	[0..1]	±		1405
	NetGainLoss <NetGnLoss>	[0..1]	±		1405
	ConsumptionTax <CsmptnTax>	[0..1]	±		1406
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1406
	BookValue <BookVal>	[0..1]	±		1407
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1407
	ResearchFee <RsrchFee>	[0..1]	±		1407

20.4.15 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C26 InvestorCountryCodeRule](#), [C42 QualifiedForeignIntermediaryRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C24, C46, C50	683
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C47, C51	685
	StockExchange <StockXchg>	[0..1]	±		686
	TradeRegulator <TradRgltr>	[0..1]	±		686
	TripartyAgent <TrptyAgt>	[0..1]	±	C47, C51	686
	Broker <Brkr>	[0..1]	±	C47, C51	687

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

20.4.15.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: [C24 IdentificationNationalityOfInvestorRule](#), [C46](#)

[SafekeepingAccountOrBlockChainAddress1Rule](#), [C50](#)

[SafekeepingAccountOrBlockChainAddress2Rule](#)

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount208](#) on page 1732 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1733
	LEI <LEI>	[0..1]	IdentifierSet		1733
	AlternateIdentification <AltrnId>	[0..1]	±		1734
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1734
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1734
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1734
	ProcessingIdentification <PrcgId>	[0..1]	Text		1735
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1735

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

20.4.15.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C47 SafekeepingAccountOrBlockChainAddress1Rule, C51 SafekeepingAccountOrBlockChainAddress2Rule

QualifiedForeignIntermediary <QlfdFrngIntrmy> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrnId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

20.4.15.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

20.4.15.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

20.4.15.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: [C47 SafekeepingAccountOrBlockChainAddress1Rule](#), [C51 SafekeepingAccountOrBlockChainAddress2Rule](#)

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount209](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1731
	ProcessingIdentification <Prcgld>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

20.4.15.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C47 SafekeepingAccountOrBlockChainAddress1Rule , C51 SafekeepingAccountOrBlockChainAddress2Rule

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

20.4.16 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Information for registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following elements (see [RegistrationParameters7](#) on page 1642 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1642
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1642
	RegistrarAccount <RegarAcct>	[0..1]	Text		1642
	CertificateNumber <CertNb>	[0..*]	±	C19	1642

20.4.17 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C61 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

21 MX sese.026.002.10 SecuritiesSettlementTransactionReversalAdvice002V10

21.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesSettlementTransactionReversalAdvice to an account owner to reverse the confirmation of a partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionReversalAdvice002V10 MessageDefinition is composed of 17 MessageBuildingBlocks:

- A. TransactionIdentificationDetails
Provides transaction type and identification information.
- B. ConfirmationReference
Reference to the unambiguous identification of the confirmation as per the account servicer.
- C. AdditionalParameters
Additional parameters for the transaction.
- D. TradeDetails
Details of the trade.
- E. FinancialInstrumentIdentification
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

F. FinancialInstrumentAttributes

Elements characterising a financial instrument.

G. QuantityAndAccountDetails

Details related to the account and quantity involved in the transaction.

H. SettlementParameters

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

I. StandingSettlementInstructionDetails

Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

J. DeliveringSettlementParties

Identifies the chain of delivering settlement parties.

K. ReceivingSettlementParties

Identifies the chain of receiving settlement parties.

L. CashParties

Cash parties involved in the transaction if different from the securities settlement parties.

M. SettledAmount

Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

N. OtherAmounts

Other amounts than the settlement amount.

O. OtherBusinessParties

Other business parties relevant to the transaction.

P. AdditionalPhysicalOrRegistrationDetails

Information for registration or physical settlement.

Q. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

21.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <ScitiesSttlmTxRvslAdv>	[1..1]		C10, C17, C42, C55, C56	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]	±	C31	706
	ConfirmationReference <ConfRef>	[1..1]	Text		707
	AdditionalParameters <AddtlParams>	[0..1]	±		707
	TradeDetails <TradDtls>	[1..1]		C3, C25, C40, C61, C60	708
	TradeIdentification <TradId>	[0..*]	Text		709
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		709
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		709
	PlaceOfClearing <PlcOfClr>	[0..1]	±		710
	TradeDate <TradDt>	[0..1]	±		710
	SettlementDate <SttlmDt>	[0..1]	±		710
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		711
	DealPrice <DealPric>	[0..1]	±		711
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C32	711
	OpeningClosing <OpngClsg>	[0..1]	±		711
	Reporting <Rptg>	[0..*]	±		712
	TradeTransactionCondition <TradTxCond>	[0..*]	±		712
	InvestorCapacity <InvstrCpcty>	[0..1]	±		712
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		712
	TypeOfPrice <TpOfPric>	[0..1]	±		713
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		713
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		713
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C20, C21, C27, C28, C33	713
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C39	715

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C18, C34, C43, C47, C51, C53, C54	717
	SettlementParameters <SttlmParams>	[1..1]	±	C11, C58	720
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C62	722
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		723
	Counterparty <CtrPty>	[1..1]	±		723
	Vendor <Vndr>	[0..1]	±		723
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C19, C35, C36, C37, C38, C57	723
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C19, C35, C36, C37, C38, C57	726
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C9, C19, C35, C36, C37, C38, C57	728
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C9, C19, C35, C36, C37, C38, C57	731
	CashParties <CshPties>	[0..1]	±		733
	SettledAmount <SttldAmt>	[0..1]	±		734
	OtherAmounts <OthrAmts>	[0..1]	±		734
	OtherBusinessParties <OthrBizPties>	[0..1]		C26, C41	735
	Investor <Invstr>	[0..*]	±	C24, C45, C49	736
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±	C46, C50	738
	StockExchange <StockXchg>	[0..1]	±		739

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeRegulator <TradRgltr>	[0..1]	±		739
	TripartyAgent <TrptyAgt>	[0..1]	±	C46, C50	739
	Broker <Brkr>	[0..1]	±	C46, C50	740
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		742
	SupplementaryData <SplmtryData>	[0..*]	±	C59	742

21.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C5 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C6 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C7 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C8 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C9 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C10 BuyerSSIRule

(Rule)

If standing settlement instruction applies and the instruction is a delivery, then Buyer must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to
 value 'Delivery'

 And /StandingSettlementInstructionDetails is present

Following Must be True

 /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00117
- *Error Text:* Buyer must be present.

This constraint is defined at the MessageDefinition level.

C11 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C12 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C13 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C14 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C15 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C16 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C17 DeliveringDepositoryAndParty1Rule

(Rule)

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Receive'

 And /StandingSettlementInstructionDetails is absent

Following Must be True

 /DeliveringSettlementParties/Depository Must be present

 And /DeliveringSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00121
- *Error Text:* DeliveringDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C18 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C19 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C20 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C21 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C22 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C23 IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

C24 IdentificationNationalityOfInvestorRule

(Rule)

Identification and/or Nationality must be present.

C25 InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C26 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C27 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C28 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C29 ISO8532AndIssuerSchemeNameRule

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C30 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C31 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C32 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C33 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C34 PartialSettlementGuideline

(Rule)

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on www.smpg.info.

C35 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C36 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C37 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C38 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C39 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C40 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C41 QualifiedForeignIntermediaryRule

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C42 ReceivingDepositoryAndParty1Rule

(Rule)

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Delivery'

 And /StandingSettlementInstructionDetails is absent

Following Must be True

/ReceivingSettlementParties/Depository Must be present
 And /ReceivingSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00140
- *Error Text:* ReceivingDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C43 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C44 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C45 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C46 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C47 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C48 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C49 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C50 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C51 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C52 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C53 SafekeepingPlaceGuideline

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.

- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C54 SafekeepingPlaceRule

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C55 SellerSSIRule

(Rule)

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present. (CrossElementComplexRule)

```
On Condition
    /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Receive'
    And    /StandingSettlementInstructionDetails is present
Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00143
- *Error Text:* Seller must be present.

This constraint is defined at the MessageDefinition level.

C56 SettledAmountRule

(Rule)

If the instruction is against payment, then SettledAmount must be present. (CrossElementComplexRule)

```
On Condition
    /TransactionIdentificationDetails/Payment is equal to value
'AgainstPaymentSettlement'
Following Must be True
    /SettledAmount Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00144
- *Error Text:* SettledAmount must be present.

This constraint is defined at the MessageDefinition level.

C57 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C58 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C59 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C60 TradeDateGuideline

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

C61 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C62 VendorPresenceRule

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

21.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

21.4.1 TransactionIdentificationDetails <TxIdDtIs>

Presence: [1..1]

Definition: Provides transaction type and identification information.

Impacted by: C31 NoAccountOwnerTransactionIdentificationRule

TransactionIdentificationDetails <TxIdDtIs> contains the following elements (see SettlementTypeAndIdentification28 on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1548
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1548
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1548
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1549
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1549
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1549
	Payment <Pmt>	[1..1]	CodeSet		1549
	CommonIdentification <CmonId>	[0..1]	Text		1549
	PoolIdentification <PoolId>	[0..1]	Text		1550
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1550

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

21.4.2 ConfirmationReference <ConfRef>

Presence: [1..1]

Definition: Reference to the unambiguous identification of the confirmation as per the account servicer.

Datatype: RestrictedFINXMax16Text on page 2343

21.4.3 AdditionalParameters <AddtlParams>

Presence: [0..1]

Definition: Additional parameters for the transaction.

AdditionalParameters <AddtlParams> contains the following elements (see [AdditionalParameters32](#) on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1578
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1578
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1579
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1579

21.4.4 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: [C3 AdditionalDetailsRule](#), [C25 InvestorCapacityRule](#), [C40 PlaceOfTradeRule](#), [C61 TradeDateTimeUTCRule](#), [C60 TradeDateGuideline](#)

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails128** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		709
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		709
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		709
	PlaceOfClearing <PlcOfClr>	[0..1]	±		710
	TradeDate <TradDt>	[0..1]	±		710
	SettlementDate <SttlmDt>	[0..1]	±		710
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		711
	DealPrice <DealPric>	[0..1]	±		711
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C32	711
	OpeningClosing <OpngClsg>	[0..1]	±		711
	Reporting <Rptg>	[0..*]	±		712
	TradeTransactionCondition <TradTxCond>	[0..*]	±		712
	InvestorCapacity <InvstrCpcty>	[0..1]	±		712
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		712
	TypeOfPrice <TpOfPric>	[0..1]	±		713
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		713
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrpgAddtlDtls>	[0..1]	Text		713

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

21.4.4.1 TradeIdentification <TradeId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [RestrictedFINXMax52Text on page 2345](#)

21.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

21.4.4.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2](#) on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

21.4.4.4 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

21.4.4.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

21.4.4.6 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate20Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1476
Or}	DateCode <DtCd>	[1..1]	±		1476

21.4.4.7 EffectiveSettlementDate <FctvSttlmDt>

Presence: [1..1]

Definition: Date and time at which a transaction is completed and cleared, for example, payment is effected and securities are delivered.

EffectiveSettlementDate <FctvSttlmDt> contains one of the following elements (see [SettlementDate22Choice](#) on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1475
Or}	DateCode <DtCd>	[1..1]	±		1475

21.4.4.8 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price11](#) on page 1784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1784
{Or	Yielded <Yldd>	[1..1]	Indicator		1784
Or}	ValueType <ValTp>	[1..1]	CodeSet		1785
	Value <Val>	[1..1]	±		1785

21.4.4.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C32 NumberRule](#)

Datatype: [Max3Number](#) on page 2336

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

21.4.4.10 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see [OpeningClosing4Choice](#) on page 1674 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1674

21.4.4.11 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting9Choice](#) on page 1676 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1677

21.4.4.12 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition6Choice](#) on page 2175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2175
Or}	Proprietary <Prtry>	[1..1]	±		2176

21.4.4.13 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity5Choice](#) on page 1673 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1673

21.4.4.14 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator4Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1672

21.4.4.15 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice32Choice](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

21.4.4.16 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

21.4.4.17 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

21.4.5 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C20 DescriptionPresenceRule](#), [C21 DescriptionUsageRule](#), [C27 ISINGuideline](#), [C28 ISINPresenceRule](#), [C33 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

21.4.6 **FinancialInstrumentAttributes <FinInstrmAttrbts>**

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 AdditionalDetailsRule, C39 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122](#) on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvspPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

21.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: [C18 DenominationRule](#), [C34 PartialSettlementGuideline](#), [C43 SafekeepingAccountOrBlockChainAddress1Rule](#), [C47 SafekeepingAccountOrBlockChainAddress2Rule](#), [C51 SafekeepingAccountOrBlockChainAddress3Rule](#), [C53 SafekeepingPlaceGuideline](#), [C54 SafekeepingPlaceRule](#)

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount108 on page 1808](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		1811
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C14	1811
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	1812
	PreviouslySettledAmount <PrevslySttldAmt>	[0..1]	±		1812
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1812
	DenominationChoice <DnmtnChc>	[0..1]	Text		1813
	AccountOwner <AcctOwnr>	[0..1]	±		1813
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1813
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		1813
	CashAccount <CshAcct>	[0..1]	±		1814
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1814
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1814

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **PartialSettlementGuideline**

(Rule)

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockchainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

```
Following Must be True
    /SafekeepingAccount Must be present
Or
    /BlockchainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global

custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

21.4.8 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: C11 CashClearingSystemRule, C58 SettlementDetailsRule

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails209](#) on page 1928 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1930
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1930
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1930
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1930
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1931
	BlockTrade <BlckTrad>	[0..1]	±		1931
	CCPEligibility <CCPElgbly>	[0..1]	±		1931
	CashClearingSystem <CshClrSys>	[0..1]	±		1931
	ExposureType <XpsrTp>	[0..1]	±		1932
	MarketClientSide <MktClntSd>	[0..1]	±		1932
	NettingEligibility <NetgElgbly>	[0..1]	±		1932
	Registration <Regn>	[0..1]	±		1932
	RepurchaseType <RpTp>	[0..1]	±		1933
	LegalRestrictions <LglRstrctns>	[0..1]	±		1933
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1933
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1933
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1934
	TaxCapacity <TaxCpcty>	[0..1]	±		1934
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1934
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1935
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1935
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1935
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1935
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1936

Constraints

- **CashClearingSystemRule**
 (Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

21.4.9 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C62 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following StandingSettlementInstruction19 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		723
	Counterparty <CtrPty>	[1..1]	±		723
	Vendor <Vndr>	[0..1]	±		723
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C19, C35, C36, C37, C38, C57	723
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C19, C35, C36, C37, C38, C57	726

Constraints

- **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

21.4.9.1 SettlementStandingInstructionDatabase <SttImStglInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStglInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase5Choice](#) on page 1687 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687

21.4.9.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty16Choice](#) on page 1722 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C42, C46	1722
Or}	Buyer <Buyr>	[1..1]	±	C42, C46	1723

21.4.9.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

21.4.9.4 OtherDeliveringSettlementParties <OthrDivrgSttImPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: C9 BookTransferGuideline, C19 DepositoryGuideline, C35 Party2PresenceRule, C36 Party3PresenceRule, C37 Party4PresenceRule, C38 Party5PresenceRule, C57 SettlementChainGuideline

OtherDeliveringSettlementParties <OthrDlvrgSttlmPties> contains the following elements (see SettlementParties105 on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition

/Party4 is present

Following Must be True

/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition

/Party5 is present

Following Must be True

/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

21.4.9.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C9 BookTransferGuideline](#), [C19 DepositoryGuideline](#), [C35 Party2PresenceRule](#), [C36 Party3PresenceRule](#), [C37 Party4PresenceRule](#), [C38 Party5PresenceRule](#), [C57 SettlementChainGuideline](#)

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

• **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

21.4.10 DeliveringSettlementParties <DivrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C9 BookTransferGuideline](#), [C19 DepositoryGuideline](#), [C35 Party2PresenceRule](#),
[C36 Party3PresenceRule](#), [C37 Party4PresenceRule](#), [C38 Party5PresenceRule](#),
[C57 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties105 on page 1892](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

21.4.11 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C9 BookTransferGuideline](#), [C19 DepositoryGuideline](#), [C35 Party2PresenceRule](#), [C36 Party3PresenceRule](#), [C37 Party4PresenceRule](#), [C38 Party5PresenceRule](#), [C57 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

21.4.12 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties40](#) on page 1740 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1740
	DebtorAgent <DbtrAgt>	[0..1]	±		1741
	Creditor <Cdtr>	[0..1]	±		1741
	CreditorAgent <CdtrAgt>	[0..1]	±		1742

21.4.13 SettledAmount <SttldAmt>

Presence: [0..1]

Definition: Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

SettledAmount <SttldAmt> contains the following elements (see [AmountAndDirection96](#) on page 1390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1391
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1391
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1391
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1391
	Amount <Amt>	[1..1]	Amount	C1, C13	1392
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1392
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1393
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1393
	ValueDate <ValDt>	[0..1]	±		1394

21.4.14 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts44](#) on page 1397 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1398
	ChargesFees <ChrgsFees>	[0..1]	±		1399
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1399
	TradeAmount <TradAmt>	[0..1]	±		1399
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1400
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1400
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1400
	LocalTax <LclTax>	[0..1]	±		1401
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1401
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1401
	Margin <Mrgn>	[0..1]	±		1402
	Other <Othr>	[0..1]	±		1402
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1402
	ShippingAmount <ShppgAmt>	[0..1]	±		1403
	SpecialConcession <SpclCncssn>	[0..1]	±		1403
	StampDuty <StmpDty>	[0..1]	±		1403
	StockExchangeTax <StockXchgTax>	[0..1]	±		1404
	TransferTax <TrfTax>	[0..1]	±		1404
	TransactionTax <TxTax>	[0..1]	±		1404
	ValueAddedTax <ValAddedTax>	[0..1]	±		1405
	WithholdingTax <WhldgTax>	[0..1]	±		1405
	NetGainLoss <NetGnLoss>	[0..1]	±		1405
	ConsumptionTax <CsmptnTax>	[0..1]	±		1406
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1406
	BookValue <BookVal>	[0..1]	±		1407
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1407
	ResearchFee <RsrchFee>	[0..1]	±		1407

21.4.15 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C26 InvestorCountryCodeRule, C41 QualifiedForeignIntermediaryRule

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C24, C45, C49	736
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C46, C50	738
	StockExchange <StockXchg>	[0..1]	±		739
	TradeRegulator <TradRgltr>	[0..1]	±		739
	TripartyAgent <TrptyAgt>	[0..1]	±	C46, C50	739
	Broker <Brkr>	[0..1]	±	C46, C50	740

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

21.4.15.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C24 IdentificationNationalityOfInvestorRule, C45

SafekeepingAccountOrBlockChainAddress1Rule, C49

SafekeepingAccountOrBlockChainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount208](#) on page 1732 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1733
	LEI <LEI>	[0..1]	IdentifierSet		1733
	AlternateIdentification <AltrnId>	[0..1]	±		1734
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1734
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1734
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1734
	ProcessingIdentification <PrcgId>	[0..1]	Text		1735
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1735

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

21.4.15.2 QualifiedForeignIntermediary <QlfdFrgnIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C46 SafekeepingAccountOrBlockChainAddress1Rule, C50 SafekeepingAccountOrBlockChainAddress2Rule

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrnId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

21.4.15.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

21.4.15.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

21.4.15.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: C46 SafekeepingAccountOrBlockChainAddress1Rule, C50 SafekeepingAccountOrBlockChainAddress2Rule

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount209](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1731
	ProcessingIdentification <Prcgld>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

21.4.15.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C46 SafekeepingAccountOrBlockChainAddress1Rule , C50 SafekeepingAccountOrBlockChainAddress2Rule

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

21.4.16 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Information for registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following elements (see [RegistrationParameters7](#) on page 1642 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1642
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1642
	RegistrarAccount <RegarAcct>	[0..1]	Text		1642
	CertificateNumber <CertNb>	[0..*]	±	C19	1642

21.4.17 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C59 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

22 MX sese.027.002.07 SecuritiesTransactionCancellationRequestStatusAdvice002V07

22.1 MessageDefinition Functionality

Scope

An account servicer sends an SecuritiesTransactionCancellationRequestStatusAdvice to an account owner to advise the status of a securities transaction cancellation request previously sent by the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The SecuritiesTransactionCancellationRequestStatusAdvice002V07 MessageDefinition is composed of 5 MessageBuildingBlocks:

- A. CancellationRequestReference
Reference to the unambiguous identification of the cancellation request as per the account owner.
- B. TransactionIdentification
Unambiguous identification of the transaction as known by the account servicer.
- C. ProcessingStatus
Provides details on the processing status of the request.
- D. TransactionDetails
Identifies the details of the transaction.
- E. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

22.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <ScitiesTxCxlReqStsAdv>	[1..1]		C24	
	CancellationRequestReference <CxlReqRef>	[1..1]	Text		751
	TransactionIdentification <TxId>	[0..1]	±	C13	751
	ProcessingStatus <PrcgSts>	[1..1]			752
{Or	PendingCancellation <PdgCxl>	[1..1]	±		752
Or	Rejected <Rjctd>	[1..1]	±		752
Or	Repair <Rpr>	[1..1]	±		753
Or	AcknowledgedAccepted <AckdAcptd>	[1..1]	±		753
Or	Proprietary <Prtry>	[1..1]	±		753
Or	Denied <Dnd>	[1..1]	±		754
Or}	Cancelled <Canc>	[1..1]	±		754
	TransactionDetails <TxDtls>	[0..1]		C19, C21, C23	754
	AccountOwner <AcctOwnr>	[0..1]	±		756
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		756
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		757
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C11, C12, C14	757
	SettlementQuantity <SttlmQty>	[1..1]	±		758
	SettlementAmount <SttlmAmt>	[0..1]	±		759
	TradeDate <TradDt>	[0..1]	±		759
	SettlementDate <SttlmDt>	[1..1]	±		759
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C15, C16, C17, C18	760
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C15, C16, C17, C18	761
	Investor <Invstr>	[0..1]	±		763
	SupplementaryData <SplmtryData>	[0..*]	±	C26	764

22.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 **ActiveCurrency**

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 **ActiveOrHistoricCurrency**

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C4 **AnyBIC**

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C5 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C6 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C7 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C8 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C9 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C10 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C11 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C12 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C13 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C14 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C15 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C16 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C17 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C18 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C19 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C20 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C21 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C22 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C23 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C24 SecuritiesMarketPracticeGroupGuideline

(Rule)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C25 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C26 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

22.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

22.4.1 CancellationRequestReference <CxlReqRef>

Presence: [1..1]

Definition: Reference to the unambiguous identification of the cancellation request as per the account owner.

Datatype: RestrictedFINXMax16Text on page 2343

22.4.2 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Impacted by: C13 NoAccountOwnerTransactionIdentificationRule

TransactionIdentification <TxId> contains the following elements (see TransactionIdentifications50 on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1542
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1542
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1542
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1542
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		1542

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

22.4.3 ProcessingStatus <PrcgSts>

Presence: [1..1]

Definition: Provides details on the processing status of the request.

ProcessingStatus <PrcgSts> contains one of the following **ProcessingStatus96Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		752
Or	Rejected <Rjctd>	[1..1]	±		752
Or	Repair <Rpr>	[1..1]	±		753
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		753
Or	Proprietary <Prtry>	[1..1]	±		753
Or	Denied <Dnd>	[1..1]	±		754
Or}	Cancelled <Canc>	[1..1]	±		754

22.4.3.1 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation is pending processing.

PendingCancellation <PdgCxl> contains one of the following elements (see [PendingStatus51Choice](#) on page 2111 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2111
Or}	Reason <Rsn>	[1..*]			2112
	Code <Cd>	[1..1]	±		2112
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2112

22.4.3.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionOrRepairStatus47Choice](#) on page 2082 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2082
Or}	Reason <Rsn>	[1..*]			2082
	Code <Cd>	[1..1]	±		2082
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2082

22.4.3.3 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RejectionOrRepairStatus46Choice](#) on page 2083 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2083
Or}	Reason <Rsn>	[1..*]			2083
	Code <Cd>	[1..1]	±		2083
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2083

22.4.3.4 AcknowledgedAccepted <AckdAcptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAcptd> contains one of the following elements (see [AcknowledgedAcceptedStatus31Choice](#) on page 2171 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2171
Or}	Reason <Rsn>	[1..*]			2171
	Code <Cd>	[1..1]	±		2171
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2172

22.4.3.5 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

22.4.3.6 Denied <Dnd>

Presence: [1..1]

Definition: Instruction/Request will not be executed.

Denied <Dnd> contains one of the following elements (see [DeniedStatus19Choice](#) on page 2072 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2072
Or}	Reason <Rsn>	[1..*]			2073
	Code <Cd>	[1..1]	±		2073
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2073

22.4.3.7 Cancelled <Canc>

Presence: [1..1]

Definition: Cancellation requested executed.

Cancelled <Canc> contains one of the following elements (see [CancellationStatus20Choice](#) on page 2127 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2127
Or}	Reason <Rsn>	[1..*]			2127
	Code <Cd>	[1..1]	±		2127
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2128

22.4.4 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: [C19 SafekeepingAccountOrBlockChainAddress1Rule](#), [C21 SafekeepingAccountOrBlockChainAddress2Rule](#), [C23 SafekeepingAccountOrBlockChainAddress3Rule](#)

TransactionDetails <TxDtIs> contains the following **TransactionDetails162** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		756
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		756
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		757
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C11, C12, C14	757
	SettlementQuantity <SttlmQty>	[1..1]	±		758
	SettlementAmount <SttlmAmt>	[0..1]	±		759
	TradeDate <TradDt>	[0..1]	±		759
	SettlementDate <SttlmDt>	[1..1]	±		759
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C15, C16, C17, C18	760
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C15, C16, C17, C18	761
	Investor <Invstr>	[0..1]	±		763

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True
 /SafekeepingAccount Must be present
 Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

22.4.4.1 AccountOwner <AcctOwnc>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnc> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

22.4.4.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

22.4.4.3 BlockChainAddressOrWallet <BlickChainAdrOrWilt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlickChainAdrOrWilt> contains the following elements (see [BlockChainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

22.4.4.4 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C8 DescriptionPresenceRule](#), [C9 DescriptionUsageRule](#), [C11 ISINGuideline](#), [C12 ISINPresenceRule](#), [C14 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

• **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

• **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

• **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

22.4.4.5 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

22.4.4.6 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection67](#) on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1429
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1430
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1430

22.4.4.7 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

22.4.4.8 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate32Choice](#) on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1474
Or}	DateCode <DtCd>	[1..1]	±		1475

22.4.4.9 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C15 Party2PresenceRule](#), [C16 Party3PresenceRule](#), [C17 Party4PresenceRule](#), [C18 Party5PresenceRule](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties109](#) on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <Prcgld>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

22.4.4.10 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C15 Party2PresenceRule __, C16 Party3PresenceRule __, C17 Party4PresenceRule __, C18 Party5PresenceRule __

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see SettlementParties109 on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

22.4.4.11 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification170](#) on page 1755 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1756
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1756
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1756
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1757
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1757
	LEI <LEI>	[0..1]	IdentifierSet		1757

22.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C26 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

23 MX sese.028.002.10 SecuritiesSettlementTransactionAllegementN otification002V10

23.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesSettlementTransactionAllegementNotification to an account owner to advise the account owner that a counterparty has alleged an instruction against the account owner's account at the account servicer and that the account servicer could not find the corresponding instruction of the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionAllegementNotification002V10 MessageDefinition is composed of 17 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known by the instructing party.

B. SettlementTypeAndAdditionalParameters

Provides settlement type and identification information.

C. MarketInfrastructureTransactionIdentification

Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

D. CounterpartyMarketInfrastructureTransactionIdentification

Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

E. TradeDetails

Details of the trade.

F. FinancialInstrumentIdentification

Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

G. FinancialInstrumentAttributes

Elements characterising a financial instrument.

H. QuantityAndAccountDetails

Details related to the account and quantity involved in the transaction.

I. SecuritiesFinancingDetails

Details of the closing of the securities financing transaction.

J. SettlementParameters

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

K. DeliveringSettlementParties

Identifies the chain of delivering settlement parties.

L. ReceivingSettlementParties

Identifies the chain of receiving settlement parties.

M. CashParties

Specifies cash parties in the framework of a corporate action event.

N. SettlementAmount

Total amount of money to be paid or received in exchange for the securities.

O. OtherAmounts

Other amounts than the settlement amount.

P. OtherBusinessParties

Other business parties relevant to the transaction.

Q. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

23.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlmTxAllgmtNtfctn>	[1..1]		C13, C33, C41, C42, C48, C49	
	TransactionIdentification <TxId>	[1..1]	Text		780
	SettlementTypeAndAdditionalParameters <StlmTpAndAddtlParams>	[1..1]	±		780
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		781
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		781
	TradeDetails <TradDtls>	[1..1]		C23, C32, C47	781
	TradeIdentification <TradId>	[0..*]	Text		782
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		783
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..*]	Text		783
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		783
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		783
	PlaceOfClearing <PlcOfClr>	[0..1]	±		783
	TradeDate <TradDt>	[0..1]	±		783
	SettlementDate <StlmDt>	[1..1]	±		784
	DealPrice <DealPric>	[0..1]	±		784
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C25	784
	TradeTransactionCondition <TradTxCond>	[0..*]	±		785
	TypeOfPrice <TpOfPric>	[0..1]	±		785
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C16, C17, C21, C22, C26	785
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C31	787
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C14, C34, C36, C38, C40	789

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			791
	SecuritiesFinancingTradeldentification <SctiesFincgTradld>	[0..1]	Text		792
	ClosingLegIdentification <ClsgLegld>	[0..1]	Text		792
	TerminationDate <TermntnDt>	[0..1]	±		792
	RateType <RateTp>	[0..1]	±		793
	LegalFramework <LglFrmwk>	[0..1]	±		793
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		793
	InterestPayment <IntrstPmt>	[0..1]	Indicator		793
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		794
	RepurchaseRate <RpRate>	[0..1]	±	C45	794
	TransactionCallDelay <TxCallDely>	[0..1]	Text		794
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		794
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		795
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		795
	SettlementParameters <SttlmParams>	[1..1]	±	C9, C44	795
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C8, C15, C27, C28, C29, C30, C43	796
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C8, C15, C27, C28, C29, C30, C43	799
	CashParties <CshPties>	[0..1]	±		801
	SettlementAmount <SttlmAmt>	[0..1]	±		802
	OtherAmounts <OthrAmts>	[0..1]	±		802
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C20	802
	SupplementaryData <SplmtryData>	[0..*]	±	C46	803

23.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C5 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C6 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C7 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C8 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C9 CashClearingSystemRule

(Rule)

The *CashSettlementSystem* codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C10 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C11 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C12 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C13 DeliveringParty1Rule

(Rule)

If the instruction is a receive, then DeliveringParty1 must be present. (CrossElementComplexRule)

On Condition

 /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

 /DeliveringSettlementParties Must be present

 And /DeliveringSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00122
- *Error Text:* DeliveringParty1 must be present.

This constraint is defined at the MessageDefinition level.

C14 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C15 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C16 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C17 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C18 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C19 IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

C20 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C21 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C22 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C23 LateDeliveryDateRule

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C24 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C25 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C26 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C27 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C28 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C29 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C30 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C31 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C32 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C33 ReceivingParty1Rule

(Rule)

If the instruction is a delivery, then ReceivingParty1 must be present. (CrossElementComplexRule)

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties Must be present

And /ReceivingSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

This constraint is defined at the MessageDefinition level.

C34 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C35 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C36 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C37 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C38 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C39 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C40 SafekeepingPlaceRule

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C41 SecuritiesMarketPracticeGroupGuideline

(Rule)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C42 SettlementAmountRule

(Rule)

If the instruction is against payment, then SettlementAmount must be present. (CrossElementComplexRule)

On Condition

```
    /SettlementTypeAndAdditionalParameters/Payment is equal to value  
'AgainstPaymentSettlement'
```

Following Must be True

```
    /SettlementAmount Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00145

– *Error Text:* SettlementAmount must be present.

This constraint is defined at the MessageDefinition level.

C43 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C44 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C45 SignRule

(Guideline)

When Sign is present, rate must not be zero.

C46 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C47 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C48 TwoLegTransactionOpeningClosing1Rule

(Rule)

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/ return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/ SecuritiesTransactionType codes:

Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

This constraint is defined at the MessageDefinition level.

C49 TwoLegTransactionOpeningClosing2Rule

(Rule)

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SettlementTypeAndAdditionalParameters/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

This constraint is defined at the MessageDefinition level.

23.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

23.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

23.4.2 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [1..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see [SettlementTypeAndAdditionalParameters15](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1584
	Payment <Pmt>	[1..1]	CodeSet		1584
	CommonIdentification <CmonId>	[0..1]	Text		1584

23.4.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

23.4.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [Max35Text](#) on page 2339

23.4.5 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: [C23 LateDeliveryDateRule](#), [C32 PlaceOfTradeRule](#), [C47 TradeDateTimeUTCRule](#)

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails126** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		782
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		783
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..*]	Text		783
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		783
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		783
	PlaceOfClearing <PlcOfClr>	[0..1]	±		783
	TradeDate <TradDt>	[0..1]	±		783
	SettlementDate <SttlmDt>	[1..1]	±		784
	DealPrice <DealPric>	[0..1]	±		784
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C25	784
	TradeTransactionCondition <TradTxCond>	[0..*]	±		785
	TypeOfPrice <TpOfPric>	[0..1]	±		785

Constraints

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

23.4.5.1 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: RestrictedFINXMax52Text on page 2345

23.4.5.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

23.4.5.3 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [0..*]

Definition: Identification of an account owner transaction that could potentially match with the allegement notified.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

23.4.5.4 ProcessorTransactionIdentification <PcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

23.4.5.5 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2 on page 1572](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

23.4.5.6 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2 on page 1471](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

23.4.5.7 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

23.4.5.8 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate20Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1476
Or}	DateCode <DtCd>	[1..1]	±		1476

23.4.5.9 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price11](#) on page 1784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1784
{Or	Yielded <Yldd>	[1..1]	Indicator		1784
Or}	ValueType <ValTp>	[1..1]	CodeSet		1785
	Value <Val>	[1..1]	±		1785

23.4.5.10 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C25 NumberRule](#)

Datatype: [Max3Number](#) on page 2336

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

23.4.5.11 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition6Choice](#) on page 2175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2175
Or}	Proprietary <Prtry>	[1..1]	±		2176

23.4.5.12 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice32Choice](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

23.4.6 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C16 DescriptionPresenceRule](#), [C17 DescriptionUsageRule](#), [C21 ISINGuideline](#), [C22 ISINPresenceRule](#), [C26 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

23.4.7 **FinancialInstrumentAttributes <FinInstrmAttrbts>**

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 AdditionalDetailsRule, C31 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122](#) on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvsPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

23.4.8 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C14 DenominationRule, C34 SafekeepingAccountOrBlockChainAddress1Rule, C36 SafekeepingAccountOrBlockChainAddress2Rule, C38 SafekeepingAccountOrBlockChainAddress3Rule, C40 SafekeepingPlaceRule

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount106 on page 1817](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C14	1819
	DenominationChoice <DnmtnChc>	[0..1]	Text		1819
	AccountOwner <AcctOwnr>	[0..1]	±		1820
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1820
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1820
	CashAccount <CshAcct>	[0..1]	±		1820
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1821
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1821

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

23.4.9 **SecuritiesFinancingDetails <SctiesFincgDtls>**

Presence: [0..1]

Definition: Details of the closing of the securities financing transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following
SecuritiesFinancingTransactionDetails50 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		792
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		792
	TerminationDate <TermntnDt>	[0..1]	±		792
	RateType <RateTp>	[0..1]	±		793
	LegalFramework <LglFrmwk>	[0..1]	±		793
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		793
	InterestPayment <IntrstPmt>	[0..1]	Indicator		793
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		794
	RepurchaseRate <RpRate>	[0..1]	±	C45	794
	TransactionCallDelay <TxCallDely>	[0..1]	Text		794
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		794
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		795
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		795

23.4.9.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

Presence: [0..1]

Definition: Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

Datatype: RestrictedFINXMax52Text on page 2345

23.4.9.2 ClosingLegIdentification <ClsgLegId>

Presence: [0..1]

Definition: Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

Datatype: RestrictedFINXMax16Text on page 2343

23.4.9.3 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Closing date/time or maturity date/time of the transaction.

TerminationDate <TermntnDt> contains one of the following elements (see [TerminationDate7Choice](#) on page 1473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1473
Or}	Code <Cd>	[1..1]			1474
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	±		1474

23.4.9.4 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see [RateType67Choice](#) on page 1675 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1675
Or}	Proprietary <Prtry>	[1..1]	±		1675

23.4.9.5 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see [LegalFramework4Choice](#) on page 1674 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1675

23.4.9.6 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Indicates whether the maturity date of the securities financing transaction may be modified.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

23.4.9.7 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

23.4.9.8 VariableRateSupport <VarbIRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarbIRateSpprt> contains the following elements (see [RateName2](#) on page 1852 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1852
	RateName <RateNm>	[1..1]	Text		1852

23.4.9.9 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: [C45 SignRule](#)

RepurchaseRate <RpRate> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

23.4.9.10 TransactionCallDelay <TxCallDely>

Presence: [0..1]

Definition: Minimum number of days' notice a counterparty needs for terminating the transaction.

Datatype: [Exact3NumericText](#) on page 2337

23.4.9.11 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

23.4.9.12 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

23.4.9.13 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: [RestrictedFINXMax140Text](#) on page 2343

23.4.10 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C9 CashClearingSystemRule](#), [C44 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails191](#) on page 1969 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1970
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1970
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1971
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1971
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1971
	CashClearingSystem <CshClrSys>	[0..1]	±		1972
	MarketClientSide <MktClntSd>	[0..1]	±		1972
	Registration <Regn>	[0..1]	±		1972
	RepurchaseType <RpTp>	[0..1]	±		1972
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1973
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1973

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

23.4.11 DeliveringSettlementParties <DivrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C8 BookTransferGuideline](#), [C15 DepositoryGuideline](#), [C27 Party2PresenceRule](#), [C28 Party3PresenceRule](#), [C29 Party4PresenceRule](#), [C30 Party5PresenceRule](#), [C43 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties105 on page 1892](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

23.4.12 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C8 BookTransferGuideline](#), [C15 DepositoryGuideline](#), [C27 Party2PresenceRule](#), [C28 Party3PresenceRule](#), [C29 Party4PresenceRule](#), [C30 Party5PresenceRule](#), [C43 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```


Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

23.4.13 CashParties <CshPties>

Presence: [0..1]

Definition: Specifies cash parties in the framework of a corporate action event.

CashParties <CshPties> contains the following elements (see [CashParties40](#) on page 1740 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1740
	DebtorAgent <DbtrAgt>	[0..1]	±		1741
	Creditor <Cdtr>	[0..1]	±		1741
	CreditorAgent <CdtrAgt>	[0..1]	±		1742

23.4.14 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection92](#) on page 1394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1394
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1395
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1395
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1396
	ValueDate <ValDt>	[0..1]	±		1396

23.4.15 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts36](#) on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1383
	ChargesFees <ChrgsFees>	[0..1]	±		1384
	TradeAmount <TradAmt>	[0..1]	±		1384
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1384
	LocalTax <LclTax>	[0..1]	±		1384
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1385
	Other <Othr>	[0..1]	±		1385
	StampDuty <StmpDty>	[0..1]	±		1385
	TransactionTax <TxTax>	[0..1]	±		1386
	WithholdingTax <WhldgTax>	[0..1]	±		1386
	ConsumptionTax <CsmptnTax>	[0..1]	±		1386

23.4.16 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C20 InvestorCountryCodeRule](#)

OtherBusinessParties <OthrBizPties> contains the following elements (see [OtherParties37](#) on page 1738 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1739
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1739
	StockExchange <StockXchg>	[0..1]	±		1739
	TradeRegulator <TradRgltr>	[0..1]	±		1740
	TripartyAgent <TrptyAgt>	[0..1]	±		1740

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

23.4.17 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C46 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

24 **MX sese.029.002.06** **SecuritiesSettlementAllegementRemovalAdvice002V06**

24.1 **MessageDefinition Functionality**

Scope

An account servicer sends a SecuritiesSettlementAllegementRemovalAdvice to an account owner to acknowledge that a previously sent allegation is no longer outstanding, because the alleged party sent its instruction.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementAllegementRemovalAdvice002V06 MessageDefinition is composed of 8 MessageBuildingBlocks:

- A. AccountServicerTransactionIdentification
Provides transaction type and identification information.
- B. MarketInfrastructureTransactionIdentification
Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.
- C. CounterpartyMarketInfrastructureTransactionIdentification
Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.
- D. AccountOwner
Party that legally owns the account.

E. SafekeepingAccount

Account to or from which a securities entry is made.

F. BlockChainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

G. TransactionDetails

Identifies the details of the transaction.

H. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

24.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlmAllgmtRmvlAdv>	[1..1]		C17, C19, C21	
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	±		812
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		812
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		812
	AccountOwner <AcctOwnr>	[0..1]	±		812
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		812
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		813
	TransactionDetails <TxDtls>	[0..1]			813
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C12	814
	TradeDate <TradDt>	[0..1]	±		816
	SettlementDate <StlmDt>	[1..1]	±		816
	SettlementQuantity <StlmQty>	[1..1]	±		816
	SettlementAmount <StlmAmt>	[0..1]	±		816
	DeliveringSettlementParties <DlvrStlmPties>	[0..1]	±	C13, C14, C15, C16	817
	ReceivingSettlementParties <RcvgStlmPties>	[0..1]	±	C13, C14, C15, C16	819
	Investor <Invstr>	[0..1]	±		820
	SupplementaryData <SplmtryData>	[0..*]	±	C22	821

24.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C4 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C5 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C6 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C7 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C8 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C9 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C10 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C11 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C12 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C13 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C14 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C15 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C16 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C17 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C18 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C19 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C20 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C21 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C22 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

24.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

24.4.1 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [1..1]

Definition: Provides transaction type and identification information.

AccountServicerTransactionIdentification <AcctSvcrTxld> contains the following elements (see [SettlementTypeAndIdentification22](#) on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1559
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1559
	Payment <Pmt>	[1..1]	CodeSet		1560

24.4.2 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

24.4.3 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

24.4.4 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

24.4.5 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

24.4.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

24.4.7 TransactionDetails <TxDtIs>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtIs> contains the following **TransactionDetails156** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C12	814
	TradeDate <TradDt>	[0..1]	±		816
	SettlementDate <SttlmDt>	[1..1]	±		816
	SettlementQuantity <SttlmQty>	[1..1]	±		816
	SettlementAmount <SttlmAmt>	[0..1]	±		816
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C13, C14, C15, C16	817
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C13, C14, C15, C16	819
	Investor <Invstr>	[0..1]	±		820

24.4.7.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C7 DescriptionPresenceRule, C8 DescriptionUsageRule, C10 ISINGuideline,
C11 ISINPresenceRule, C12 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

24.4.7.2 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

24.4.7.3 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate20Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1476
Or}	DateCode <DtCd>	[1..1]	±		1476

24.4.7.4 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

24.4.7.5 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection67](#) on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1429
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1430
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1430

24.4.7.6 DeliveringSettlementParties <DlvrGSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C13 Party2PresenceRule](#), [C14 Party3PresenceRule](#), [C15 Party4PresenceRule](#), [C16 Party5PresenceRule](#)

DeliveringSettlementParties <DlvrGSttlmPties> contains the following elements (see [SettlementParties109](#) on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <Prcgld>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present
Following Must be True
 /Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

• **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
 /Party3 is present
Following Must be True
 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

24.4.7.7 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C13 Party2PresenceRule, C14 Party3PresenceRule, C15 Party4PresenceRule, C16 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see SettlementParties109 on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- Error severity: Fatal
- Error Code: X00128
- Error Text: Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition

/Party4 is present

Following Must be True

/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition

/Party5 is present

Following Must be True

/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

24.4.7.8 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification170](#) on page 1755 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1756
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1756
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1756
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1757
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1757
	LEI <LEI>	[0..1]	IdentifierSet		1757

24.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C22 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

25 MX sese.030.002.09 SecuritiesSettlementConditionsModificationRequest002V09

25.1 MessageDefinition Functionality

Scope

An account owner sends a SecuritiesSettlementConditionsModificationRequest to an account servicer to request the modification of a processing indicator or another non-matching information.

The account owner/servicer relationship may be:

- a central securities depository participant which has an account with a central securities depository.

It could also be, if agreed in a service level agreement:

- a global custodian which has an account with its local agent (sub-custodian), or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

In markets where this applies (for example, securities market infrastructures with no pre-settlement matching process), it is used by a party to approve, cancel or reject a transaction instructed by the counterparty.

This message cannot be used to request the modification of trade or event details.

The use of AdditionalInformation and its fields must be pre-agreed between account servicer and account owner. The fields in that sequence cannot be used to amend a trade or event detail unless authorised by country market practice.

Outline

The SecuritiesSettlementConditionsModificationRequest002V09 MessageDefinition is composed of 6 MessageBuildingBlocks:

- A. AccountOwner
Party that legally owns the account.
- B. SafekeepingAccount
Account to or from which a securities entry is made.
- C. BlockChainAddressOrWallet
Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.
- D. RequestDetails
Details of the request.
- E. AdditionalInformation
Additional information that cannot be captured in the structured elements and/or any other specific block.
- F. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

25.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmCondsModReq>	[1..1]		C13, C16, C19, C20	
	AccountOwner <AcctOwnr>	[0..1]	±		830
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		830
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		830
	RequestDetails <ReqDtls>	[1..*]		C7, C9, C21	830
	Reference <Ref>	[1..1]	±	C12	831
	RestrictionReference <RstrctnRef>	[0..*]	±		832
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		833
	RetainIndicator <RtnInd>	[0..1]	Indicator		833
	Linkage <Lkg>	[0..1]	±		833
	Priority <Prty>	[0..1]	±		833
	OtherProcessing <OthrPrcg>	[0..*]	±		833
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		834
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		834
	HoldIndicator <HldInd>	[0..1]	±		834
	MatchingDenial <MtchgDnl>	[0..1]	±		835
	UnilateralSplit <UnltrlSpl>	[0..1]	±		835
	Linkages <Lnkgs>	[0..*]	±		835
	AdditionalInformation <AddtlInf>	[0..*]		C10, C11, C14, C17	836
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		837
	ClassificationType <ClssfctnTp>	[0..1]	±		837
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		838
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		838
	FinancialInstrumentIdentification <FinInstrmld>	[0..1]	±	C2, C3, C5, C6, C8	838
	Quantity <Qty>	[0..1]	±	C4	840

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	EffectiveDate <FctvDt>	[0..1]	±		840
	ExpiryDate <XpryDt>	[0..1]	±		840
	CutOffDate <CutOffDt>	[0..1]	±		841
	Investor <Invstr>	[0..1]	±		841
	DeliveringParty1 <DlvrGpty1>	[0..1]	±	C15, C18	841
	ReceivingParty1 <RcvgPty1>	[0..1]	±	C15, C18	842
	TransactionSubjectToBuyIn <TxSbjtToBuyIn>	[0..1]	Indicator		843
	SupplementaryData <SplmtryData>	[0..*]	±	C23	844

25.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C2 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C3 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C4 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C5 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C6 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C7 ModificationRequestPresenceRule

(Rule)

At least one securities settlement conditions modification request type must be present.

C8 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C9 OtherProcessingRule

(Rule)

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

C10 PartyRule

(Rule)

Investor, DeliveringParty1 and ReceivingParty1 cannot be requested to be modified using the SecuritiesSettlementConditionModificationRequest. These fields are made available in the SecuritiesSettlementConditionModificationRequest to enable the processing of the request vis-a-vis the transaction requested to be modified.

C11 QuantityRule

(Rule)

If pre-agreed between account servicer and account owner, then Quantity will be used to instruct the quantity of securities that should be partially processed, for example, partially authorised.

C12 ReferencePresenceRule

(Rule)

At least one reference must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00325
- *Error Text:* At least one reference must be present.

C13 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

```
On Condition
  /SafekeepingAccount is present
Following Must be True
  /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C14 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C15 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C16 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C17 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C18 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C19 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

– *Error severity:* Warning

– *Error Code:* X00553

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C20 SecuritiesMarketPracticeGroupGuideline

(Guideline)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C21 SettlementConditionModificationApplicabilityRule

(Rule)

All settlement condition modification request types do not apply to all account servicers.

C22 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C23 SupplementaryDataRule

(Rule)

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.

C24 WithLinkageRule

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

25.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

25.4.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

25.4.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

25.4.3 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

25.4.4 RequestDetails <ReqDtls>

Presence: [1..*]

Definition: Details of the request.

Impacted by: C7 ModificationRequestPresenceRule, C9 OtherProcessingRule, C21 SettlementConditionModificationApplicabilityRule

RequestDetails <ReqDtls> contains the following **RequestDetails29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±	C12	831
	RestrictionReference <RstrctnRef>	[0..*]	±		832
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		833
	RetainIndicator <RtnInd>	[0..1]	Indicator		833
	Linkage <Lkg>	[0..1]	±		833
	Priority <Prty>	[0..1]	±		833
	OtherProcessing <OthrPrcg>	[0..*]	±		833
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		834
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		834
	HoldIndicator <HldInd>	[0..1]	±		834
	MatchingDenial <MtchgDnl>	[0..1]	±		835
	UnilateralSplit <UnltrlSpl>	[0..1]	±		835
	Linkages <Lnkgs>	[0..*]	±		835

Constraints

- **ModificationRequestPresenceRule**

(Rule)

At least one securities settlement conditions modification request type must be present.

- **OtherProcessingRule**

(Rule)

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

- **SettlementConditionModificationApplicabilityRule**

(Rule)

All settlement condition modification request types do not apply to all account servicers.

25.4.4.1 Reference <Ref>

Presence: [1..1]

Definition: References of the transaction for which the securities settlement condition modification is requested.

Impacted by: C12 ReferencePresenceRule

Reference <Ref> contains the following elements (see [References28](#) on page 1537 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		1538
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1538
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1538
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1538
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		1538
	PoolIdentification <PoolId>	[0..1]	Text		1538
	CommonIdentification <CmonId>	[0..1]	Text		1538
	TradeIdentification <TradId>	[0..1]	Text		1539

Constraints

- **ReferencePresenceRule**

(Rule)

At least one reference must be present.

On Condition

```

    /AccountOwnerTransactionIdentification is absent
    And /AccountServicerTransactionIdentification is absent
    And /MarketInfrastructureTransactionIdentification is absent
    And /ProcessorTransactionIdentification is absent
    And /PoolIdentification is absent
    
```

Following Must be True

```

    /CommonIdentification Must be present
    Or /TradeIdentification Must be present
    
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00325
- *Error Text:* At least one reference must be present.

25.4.4.2 RestrictionReference <RstrctnRef>

Presence: [0..*]

Definition: Restriction references applied on the transaction for which the securities settlement condition modification is requested.

RestrictionReference <RstrctnRef> contains the following elements (see [RestrictionIdentification2](#) on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1644
	Identification <Id>	[1..1]	Text		1645

25.4.4.3 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing11Choice](#) on page 1692 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1692

25.4.4.4 RetainIndicator <RtnInd>

Presence: [0..1]

Definition: Indicates whether the instruction due to expire is confirmed for settlement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

25.4.4.5 Linkage <Lkg>

Presence: [0..1]

Definition: Specifies the type of linkage requested.

Linkage <Lkg> contains one of the following elements (see [LinkageType4Choice](#) on page 1686 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1686
Or}	Proprietary <Prtry>	[1..1]	±		1686

25.4.4.6 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric5Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671

25.4.4.7 OtherProcessing <OthrPrcg>

Presence: [0..*]

Definition: Specifies another type of processing change request.

OtherProcessing <OthrPrcg> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

25.4.4.8 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2315

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

25.4.4.9 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

25.4.4.10 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HidInd> contains the following elements (see [HoldIndicator7](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1702
	Reason <Rsn>	[0..*]	±		1703

25.4.4.11 MatchingDenial <MtchgDnl>

Presence: [0..1]

Definition: Specifies the matching processing change requested.

MatchingDenial <MtchgDnl> contains one of the following elements (see [MatchingDenied4Choice](#) on page 2158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2158
Or}	Proprietary <Prtry>	[1..1]	±		2158

25.4.4.12 UnilateralSplit <UnltrSpl>

Presence: [0..1]

Definition: Specifies that the transaction is requested to be unilaterally split.

UnilateralSplit <UnltrSpl> contains one of the following elements (see [UnilateralSplit4Choice](#) on page 1685 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1686

25.4.4.13 Linkages <Lnkgs>

Presence: [0..*]

Definition: Information regarding the linkage requested.

Linkages <Lnkgs> contains the following elements (see [Linkages66](#) on page 1612 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C24	1612
	MessageNumber <MsgNb>	[0..1]	±	C22	1613
	Reference <Ref>	[1..1]	±		1613
	ReferenceOwner <RefOwnr>	[0..1]	±		1614

25.4.5 AdditionalInformation <AddtlInf>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: C10 PartyRule, C11 QuantityRule, C14 SafekeepingAccountOrBlockChainAddress1Rule, C17 SafekeepingAccountOrBlockChainAddress2Rule

AdditionalInformation <AddtlInf> contains the following **AdditionalInformation28** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		837
	ClassificationType <ClssfctnTp>	[0..1]	±		837
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		838
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		838
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C2, C3, C5, C6, C8	838
	Quantity <Qty>	[0..1]	±	C4	840
	EffectiveDate <FctvDt>	[0..1]	±		840
	ExpiryDate <XpryDt>	[0..1]	±		840
	CutOffDate <CutOffDt>	[0..1]	±		841
	Investor <Invstr>	[0..1]	±		841
	DeliveringParty1 <DlvrGpty1>	[0..1]	±	C15, C18	841
	ReceivingParty1 <RcvGpty1>	[0..1]	±	C15, C18	842
	TransactionSubjectToBuyIn <TxSbjtToBuyIn>	[0..1]	Indicator		843

Constraints

- **PartyRule**

(Rule)

Investor, DeliveringParty1 and ReceivingParty1 cannot be requested to be modified using the SecuritiesSettlementConditionModificationRequest. These fields are made available in the SecuritiesSettlementConditionModificationRequest to enable the processing of the request vis-a-vis the transaction requested to be modified.

- **QuantityRule**

(Rule)

If pre-agreed between account servicer and account owner, then Quantity will be used to instruct the quantity of securities that should be partially processed, for example, partially authorised.

• **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

25.4.5.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [0..1]

Definition: Identification of the transaction as known by the account owner. Will be used in a unilateral split to provide the executing party with the account owner identification of each split transaction.

Datatype: RestrictedFINXMax16Text on page 2343

25.4.5.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Type of instrument involved in the transactions on which the modification request should apply.

ClassificationType <ClssfctnTp> contains one of the following elements (see ClassificationType33Choice on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1706
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1707

25.4.5.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

25.4.5.4 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

25.4.5.5 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of the financial instrument to which the modification request applied.

Impacted by: [C2 DescriptionPresenceRule](#), [C3 DescriptionUsageRule](#), [C5 ISINGuideline](#), [C6 ISINPresenceRule](#), [C8 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

25.4.5.6 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of financial instrument concerned by the settlement condition modification request.

Impacted by: [C4 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

25.4.5.7 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Date/time when the request should take effect.

EffectiveDate <FctvDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

25.4.5.8 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date/time when the request should cease to be in effect.

ExpiryDate <XpryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

25.4.5.9 CutOffDate <CutOffDt>

Presence: [0..1]

Definition: Date/time of the release.

CutOffDate <CutOffDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

25.4.5.10 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

25.4.5.11 DeliveringParty1 <DlvrgPty1>

Presence: [0..1]

Definition: Party that, in a settlement chain, interacts with the depository.

Impacted by: [C15 SafekeepingAccountOrBlockChainAddress1Rule](#), [C18 SafekeepingAccountOrBlockChainAddress2Rule](#)

DeliveringParty1 <DlvrGpty1> contains the following elements (see [PartyIdentificationAndAccount215](#) on page 1724 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1725
	LEI <LEI>	[0..1]	IdentifierSet		1725
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1725
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1726
	ProcessingIdentification <Prctl>	[0..1]	Text		1726

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

25.4.5.12 ReceivingParty1 <RcvgPty1>

Presence: [0..1]

Definition: Party that, in a settlement chain, interacts with the depository.

Impacted by: C15 SafekeepingAccountOrBlockChainAddress1Rule, C18 SafekeepingAccountOrBlockChainAddress2Rule

ReceivingParty1 <RcvgPty1> contains the following elements (see [PartyIdentificationAndAccount215](#) on page 1724 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1725
	LEI <LEI>	[0..1]	IdentifierSet		1725
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1725
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1726
	ProcessingIdentification <Prctl>	[0..1]	Text		1726

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

25.4.5.13 TransactionSubjectToBuyIn <TxSbjtToBuyIn>

Presence: [0..1]

Definition: The transaction relates to a buy-in by the market following a delivery transaction failure.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

25.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C23 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**
(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

26 **MX sese.031.002.09** **SecuritiesSettlementConditionModificationStatusAdvice002V09**

26.1 **MessageDefinition Functionality**

Scope

An account servicer sends a SecuritiesSettlementConditionsModificationStatusAdvice to an account owner to advise the status of a modification request previously instructed by the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

A SecuritiesSettlementConditionsModificationRequest may contain requests on multiple transactions. However, one SecuritiesSettlementConditionsModificationStatusAdvice must be sent per transaction modified unless the SecuritiesSettlementConditionsModificationRequest is rejected as a whole.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementConditionModificationStatusAdvice002V09 MessageDefinition is composed of 7 MessageBuildingBlocks:

- A. RequestReference
Identification of the SecuritiesSettlementConditionsModificationRequest.
- B. AccountOwner
Party that legally owns the account.
- C. SafekeepingAccount
Account to or from which a securities entry is made.
- D. BlockChainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

E. RequestDetails

Details of the request.

F. ProcessingStatus

Provides details on the processing status of the request.

G. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

26.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <ScitiesSttlmCondModStsAdv<	[1..1]		C6, C7	
	RequestReference <ReqRef>	[1..1]	Text		850
	AccountOwner <AcctOwnr>	[0..1]	±		850
	SafekeepingAccount <StkpgAcct>	[0..1]	±		850
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		850
	RequestDetails <ReqDtls>	[0..1]		C3, C4, C8	851
	Reference <Ref>	[1..1]	±	C5	852
	RestrictionReference <RstrctnRef>	[0..*]	±		853
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		853
	RetainIndicator <RtnInd>	[0..1]	Indicator		853
	Linkage <Lkg>	[0..1]	±		853
	Priority <Prty>	[0..1]	±		854
	OtherProcessing <OthrPrcg>	[0..*]	±		854
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		854
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		854
	HoldIndicator <HldInd>	[0..1]	±		855
	MatchingDenial <MtchgDnl>	[0..1]	±		855
	UnilateralSplit <UnltrlSpl<	[0..1]	±		855
	Linkages <Lnkgs>	[0..*]	±		855
	ProcessingStatus <PrcgSts>	[1..1]			856
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		856
Or	Rejected <Rjctd>	[1..1]	±		856
Or	Completed <Cmpltd>	[1..1]	±	C1	857
Or	Denied <Dnd>	[1..1]	±		857
Or	Pending <Pdg>	[1..1]	±		858
Or}	Proprietary <Prtry>	[1..1]	±		858
	SupplementaryData <SplmtryData>	[0..*]	±	C10	858

26.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C2 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C3 ModificationRequestPresenceRule

(Rule)

At least one securities settlement conditions modification request type must be present.

C4 OtherProcessingRule

(Rule)

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

C5 ReferencePresenceRule

(Rule)

At least one reference must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00325
- *Error Text:* At least one reference must be present.

C6 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition
/SafekeepingAccount is present

Following Must be True
/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C7 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition
/BlockchainAddressOrWallet is present
Following Must be True
/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C8 SettlementConditionModificationApplicabilityRule

(Rule)

All settlement condition modification request types do not apply to all account servicers.

C9 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C10 SupplementaryDataRule

(Rule)

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.

C11 WithLinkageRule

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

26.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

26.4.1 RequestReference <ReqRef>

Presence: [1..1]

Definition: Identification of the SecuritiesSettlementConditionsModificationRequest.

Datatype: RestrictedFINXMax16Text on page 2343

26.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see PartyIdentification156 on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

26.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount30 on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

26.4.4 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlickChainAdrOrWilt> contains the following elements (see [BlockChainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

26.4.5 RequestDetails <ReqDtls>

Presence: [0..1]

Definition: Details of the request.

Impacted by: [C3 ModificationRequestPresenceRule](#), [C4 OtherProcessingRule](#), [C8 SettlementConditionModificationApplicabilityRule](#)

RequestDetails <ReqDtls> contains the following **RequestDetails29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±	C5	852
	RestrictionReference <RstrctnRef>	[0..*]	±		853
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		853
	RetainIndicator <RtnInd>	[0..1]	Indicator		853
	Linkage <Lkg>	[0..1]	±		853
	Priority <Prty>	[0..1]	±		854
	OtherProcessing <OthrPrcg>	[0..*]	±		854
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		854
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		854
	HoldIndicator <HldInd>	[0..1]	±		855
	MatchingDenial <MtchgDnl>	[0..1]	±		855
	UnilateralSplit <UnltrlSpl>	[0..1]	±		855
	Linkages <Lnkgs>	[0..*]	±		855

Constraints

- **ModificationRequestPresenceRule**

(Rule)

At least one securities settlement conditions modification request type must be present.

- **OtherProcessingRule**

(Rule)

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

- **SettlementConditionModificationApplicabilityRule**

(Rule)

All settlement condition modification request types do not apply to all account servicers.

26.4.5.1 Reference <Ref>

Presence: [1..1]

Definition: References of the transaction for which the securities settlement condition modification is requested.

Impacted by: C5 ReferencePresenceRule

Reference <Ref> contains the following elements (see [References28 on page 1537](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1538
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1538
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1538
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1538
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1538
	PoolIdentification <PoolId>	[0..1]	Text		1538
	CommonIdentification <CmonId>	[0..1]	Text		1538
	TradeIdentification <TradId>	[0..1]	Text		1539

Constraints

- **ReferencePresenceRule**

(Rule)

At least one reference must be present.

On Condition

```

    /AccountOwnerTransactionIdentification is absent
    And /AccountServicerTransactionIdentification is absent
    And /MarketInfrastructureTransactionIdentification is absent
    And /ProcessorTransactionIdentification is absent
    And /PoolIdentification is absent
    
```

Following Must be True

```

    /CommonIdentification Must be present
    Or /TradeIdentification Must be present
    
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00325

– *Error Text:* At least one reference must be present.

26.4.5.2 RestrictionReference <RstrctnRef>

Presence: [0..*]

Definition: Restriction references applied on the transaction for which the securities settlement condition modification is requested.

RestrictionReference <RstrctnRef> contains the following elements (see [RestrictionIdentification2](#) on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1644
	Identification <Id>	[1..1]	Text		1645

26.4.5.3 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing11Choice](#) on page 1692 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1692

26.4.5.4 RetainIndicator <RtnInd>

Presence: [0..1]

Definition: Indicates whether the instruction due to expire is confirmed for settlement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

26.4.5.5 Linkage <Lkg>

Presence: [0..1]

Definition: Specifies the type of linkage requested.

Linkage <Lkg> contains one of the following elements (see [LinkageType4Choice](#) on page 1686 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1686
Or}	Proprietary <Prtry>	[1..1]	±		1686

26.4.5.6 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric5Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671

26.4.5.7 OtherProcessing <OthrPrcg>

Presence: [0..*]

Definition: Specifies another type of processing change request.

OtherProcessing <OthrPrcg> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

26.4.5.8 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2315

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

26.4.5.9 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

26.4.5.10 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see [HoldIndicator7](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1702
	Reason <Rsn>	[0..*]	±		1703

26.4.5.11 MatchingDenial <MtchgDnl>

Presence: [0..1]

Definition: Specifies the matching processing change requested.

MatchingDenial <MtchgDnl> contains one of the following elements (see [MatchingDenied4Choice](#) on page 2158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2158
Or}	Proprietary <Prtry>	[1..1]	±		2158

26.4.5.12 UnilateralSplit <UnltrSpl>

Presence: [0..1]

Definition: Specifies that the transaction is requested to be unilaterally split.

UnilateralSplit <UnltrSpl> contains one of the following elements (see [UnilateralSplit4Choice](#) on page 1685 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1686

26.4.5.13 Linkages <Lnkgs>

Presence: [0..*]

Definition: Information regarding the linkage requested.

Linkages <Lnkgs> contains the following elements (see [Linkages66](#) on page 1612 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C24	1612
	MessageNumber <MsgNb>	[0..1]	±	C22	1613
	Reference <Ref>	[1..1]	±		1613
	ReferenceOwner <RefOwnr>	[0..1]	±		1614

26.4.6 ProcessingStatus <PrcgSts>

Presence: [1..1]

Definition: Provides details on the processing status of the request.

ProcessingStatus <PrcgSts> contains one of the following **ProcessingStatus91Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		856
Or	Rejected <Rjctd>	[1..1]	±		856
Or	Completed <Cmpltd>	[1..1]	±	C1	857
Or	Denied <Dnd>	[1..1]	±		857
Or	Pending <Pdg>	[1..1]	±		858
Or}	Proprietary <Prtry>	[1..1]	±		858

26.4.6.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Request has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus25Choice](#) on page 2172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2172
Or}	Reason <Rsn>	[1..*]			2172
	Code <Cd>	[1..1]	±		2172
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2173

26.4.6.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Modification Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionOrRepairStatus46Choice](#) on page 2083 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2083
Or}	Reason <Rsn>	[1..*]			2083
	Code <Cd>	[1..1]	±		2083
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2083

26.4.6.3 Completed <Cmpltd>

Presence: [1..1]

Definition: Modification request was completed.

Impacted by: [C1 AdditionalReasonInformationRule](#)

Completed <Cmpltd> contains the following elements (see [ProprietaryReason5](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

26.4.6.4 Denied <Dnd>

Presence: [1..1]

Definition: Modification request will not be executed.

Denied <Dnd> contains one of the following elements (see [DeniedStatus19Choice](#) on page 2072 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2072
Or}	Reason <Rsn>	[1..*]			2073
	Code <Cd>	[1..1]	±		2073
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2073

26.4.6.5 Pending <Pdg>

Presence: [1..1]

Definition: Modification is pending. It is not known at this time whether modification can be affected.

Pending <Pdg> contains one of the following elements (see [PendingStatus46Choice](#) on page 2115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2115
Or}	Reason <Rsn>	[1..*]			2115
	Code <Cd>	[1..1]	±		2115
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2115

26.4.6.6 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

26.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C10 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

27 MX sese.032.002.11 SecuritiesSettlementTransactionGenerationNotification002V11

27.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesSettlementTransactionGenerationNotification to an account owner to advise the account owner of a securities settlement transaction that has been generated/created by the account servicer for the account owner. The reason for creation can range from the automatic transformation of pending settlement instructions following a corporate event to the recovery of an account owner transactions' database initiated by its account servicer.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionGenerationNotification002V11 MessageDefinition is composed of 18 MessageBuildingBlocks:

- A. TransactionIdentificationDetails
Provides transaction type and identification information.
- B. NumberCounts
Count of the number of transactions linked.
- C. Linkages
Link to another transaction that must be processed after, before or at the same time.
- D. TradeDetails
Details of the trade.

-
- E. FinancialInstrumentIdentification
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.
 - F. FinancialInstrumentAttributes
Elements characterising a financial instrument.
 - G. QuantityAndAccountDetails
Details related to the account and quantity involved in the transaction.
 - H. SettlementParameters
Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.
 - I. DeliveringSettlementParties
Identifies the chain of delivering settlement parties.
 - J. ReceivingSettlementParties
Identifies the chain of receiving settlement parties.
 - K. CashParties
Cash parties involved in the transaction if different from the securities settlement parties.
 - L. SettlementAmount
Total amount of money to be paid or received in exchange for the securities.
 - M. OtherAmounts
Other amounts than the settlement amount.
 - N. OtherBusinessParties
Other business parties relevant to the transaction.
 - O. AdditionalPhysicalOrRegistrationDetails
Information for registration or physical settlement.
 - P. GeneratedReason
Specifies the reason why the transaction was generated.
 - Q. StatusAndReason
Status and reason of the transaction.
 - R. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

27.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlmTxGrtrnNtfctn>	[1..1]		C6, C20, C21, C24, C52, C65	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]	±	C41	878
	NumberCounts <NbCounts>	[0..1]	±	C22	879
	Linkages <Lnkgs>	[0..*]	±	C39	880
	TradeDetails <TradDtls>	[1..1]		C3, C19, C33, C38, C50, C73, C72	880
	TradeIdentification <TradId>	[0..*]	Text		883
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		883
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		883
	PlaceOfClearing <PlcOfClr>	[0..1]	±		883
	TradeDate <TradDt>	[0..1]	±		884
	SettlementDate <StlmDt>	[1..1]	±		884
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		884
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		885
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		885
	DealPrice <DealPric>	[0..1]	±		885
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C42	885
	OpeningClosing <OpngClsg>	[0..1]	±		885
	Reporting <Rptg>	[0..*]	±		886
	TradeTransactionCondition <TradTxCond>	[0..*]	±		886
	InvestorCapacity <InvstrCpcty>	[0..1]	±		886
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		886
	TypeOfPrice <TpOfPric>	[0..1]	±		887
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		887
	MatchingStatus <MtchgSts>	[0..1]	±		887
	AffirmationStatus <AffirmSts>	[0..1]	±		887

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		888
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		888
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C27, C28, C35, C36, C43	888
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C49	890
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..*]	±	C25, C53, C57, C61, C63, C64	892
	SettlementParameters <SttlmParams>	[1..1]	±	C13, C30, C67, C68	895
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C12, C26, C44, C45, C46, C47, C66	898
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C12, C26, C44, C45, C46, C47, C66	900
	CashParties <CshPties>	[0..1]	±		903
	SettlementAmount <SttlmAmt>	[0..1]	±		903
	OtherAmounts <OthrAmts>	[0..1]	±		904
	OtherBusinessParties <OthrBizPties>	[0..1]		C34, C51	905
	Investor <Invstr>	[0..*]	±	C32, C55, C59	906
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C56, C60	908
	StockExchange <StockXchg>	[0..1]	±		909
	TradeRegulator <TradRgltr>	[0..1]	±		909
	TripartyAgent <TrptyAgt>	[0..1]	±	C56, C60	909

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Broker <Brkr>	[0..1]	±	C56, C60	910
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		912
	GeneratedReason <GnrtdRsn>	[0..*]	±		912
	StatusAndReason <StsAndRsn>	[0..1]		C69	912
	ProcessingStatus <PrcgSts>	[0..1]	±		913
	InferredMatchingStatus <IfrdMtchgSts>	[0..1]	±		913
	MatchingStatus <MtchgSts>	[0..1]	±		913
	SettlementStatus <StlmSts>	[0..1]	±	C48	914
	SupplementaryData <SplmtryData>	[0..*]	±	C71	914

27.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, If FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C5 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C6 AdditionalPhysicalOrRegistrationDetailsRule

(Rule)

If AdditionalPhysicalOrRegistrationDetails is used, then the instruction must be free of payment.

This constraint is defined at the MessageDefinition level.

C7 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C8 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C9 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C10 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C11 BlockTradeGuideline

(Guideline)

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000000. The children must have an incremental CurrentInstructionNumber from 1 to 999999.

For more details, see the relevant market practice document on www.smpg.info.

C12 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C13 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C14 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C15 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C16 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C17 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C18 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C19 CurrencyToBuyOrSellRule

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C20 CurrencyToBuyRule

(Rule)

If CurrencytoBuy is used, then the instruction must be a delivery. (CrossElementComplexRule)

```
On Condition
    /TransactionIdentificationDetails/SecuritiesMovementType is equal to
    value 'Receive'
Following Must be True
    /TradeDetails/CurrencyToBuyOrSell/CurrencyToBuy Must be absent
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00119
- *Error Text:* CurrencytoBuy only applies to Delivery instructions.

This constraint is defined at the MessageDefinition level.

C21 CurrencyToSellRule

(Rule)

If CurrencytoSell is used, then the instruction must be a receive. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

 /TradeDetails/CurrencyToBuyOrSell/CurrencyToSell Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00120
- *Error Text:* CurrencytoSell only applies to Receive instructions.

This constraint is defined at the MessageDefinition level.

C22 CurrentInstructionNumberRule

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C23 CurrentInstructionNumberRule

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C24 DeliveringDepositoryAndParty1Rule

(Rule)

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

 /DeliveringSettlementParties/Depository Must be present

 And /DeliveringSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00121
- *Error Text:* DeliveringDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C25 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C26 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C27 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C28 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C29 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C30 FXStandingInstructionPresenceRule

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00124
- *Error Text:* FXStandingInstruction must not be present.

C31 IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

C32 IdentificationNationalityOfInvestorRule

(Rule)

Identification and/or Nationality must be present.

C33 InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C34 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C35 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C36 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C37 ISO8532AndIssuerSchemeNameRule

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C38 LateDeliveryDateRule

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C39 LinkedQuantityRule

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

C40 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C41 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C42 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C43 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C44 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C45 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C46 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C47 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C48 PendingToFailingRule

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C49 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C50 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C51 QualifiedForeignIntermediaryRule

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C52 ReceivingDepositoryAndParty1Rule

(Rule)

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

 /ReceivingSettlementParties/Depository Must be present

 And /ReceivingSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00140
- *Error Text:* ReceivingDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C53 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C54 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C55 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C56 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C57 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C58 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C59 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C60 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C61 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C62 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C63 SafekeepingPlaceGuideline

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C64 SafekeepingPlaceRule

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C65 SettlementAmountRule

(Rule)

If the instruction is against payment, then SettlementAmount must be present. (CrossElementComplexRule)

```
On Condition
    /TransactionIdentificationDetails/Payment is equal to value
    'AgainstPaymentSettlement'
Following Must be True
    /SettlementAmount Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145
- *Error Text:* SettlementAmount must be present.

This constraint is defined at the MessageDefinition level.

C66 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C67 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C68 SettlementParametersGuideline

(Rule)

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the BlocTrade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

C69 SettlementStatusAndMatchedRule

(Rule)

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

C70 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C71 SupplementaryDataRule

(Rule)

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.

C72 TradeDateGuideline

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

C73 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C74 WithLinkageRule

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

27.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

27.4.1 TransactionIdentificationDetails <TxIdDtIs>

Presence: [1..1]

Definition: Provides transaction type and identification information.

Impacted by: C41 NoAccountOwnerTransactionIdentificationRule

TransactionIdentificationDetails <TxIdDtIs> contains the following elements (see [SettlementTypeAndIdentification28](#) on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1548
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1548
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1548
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1549
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1549
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1549
	Payment <Pmt>	[1..1]	CodeSet		1549
	CommonIdentification <CmonId>	[0..1]	Text		1549
	PoolIdentification <PoolId>	[0..1]	Text		1550
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1550

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

27.4.2 NumberCounts <NbCounts>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: [C22 CurrentInstructionNumberRule](#)

NumberCounts <NbCounts> contains one of the following elements (see [NumberCount2Choice](#) on page 1604 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1605
Or}	TotalNumber <TtlNb>	[1..1]		C21, C9	1605
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1605
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1605

Constraints

- **CurrentInstructionNumberRule**

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

27.4.3 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Impacted by: [C39 LinkedQuantityRule](#)

Linkages <Lnkgs> contains the following elements (see [Linkages68 on page 1610](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C87	1610
	MessageNumber <MsgNb>	[0..1]	±	C6	1611
	Reference <Ref>	[1..1]	±		1611
	LinkedQuantity <LkdQty>	[0..1]	±		1612
	ReferenceOwner <RefOwnr>	[0..1]	±		1612

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

27.4.4 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: [C3 AdditionalDetailsRule](#), [C19 CurrencyToBuyOrSellRule](#), [C33 InvestorCapacityRule](#), [C38 LateDeliveryDateRule](#), [C50 PlaceOfTradeRule](#), [C73 TradeDateTimeUTCRule](#), [C72 TradeDateGuideline](#)

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails130** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		883
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		883
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		883
	PlaceOfClearing <PlcOfClr>	[0..1]	±		883
	TradeDate <TradDt>	[0..1]	±		884
	SettlementDate <SttlmDt>	[1..1]	±		884
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		884
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		885
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		885
	DealPrice <DealPric>	[0..1]	±		885
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C42	885
	OpeningClosing <OpngClsg>	[0..1]	±		885
	Reporting <Rptg>	[0..*]	±		886
	TradeTransactionCondition <TradTxCond>	[0..*]	±		886
	InvestorCapacity <InvstrCpcty>	[0..1]	±		886
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		886
	TypeOfPrice <TpOfPric>	[0..1]	±		887
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		887
	MatchingStatus <MtchgSts>	[0..1]	±		887
	AffirmationStatus <AffirmSts>	[0..1]	±		887
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		888
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		888

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, If FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

(Guideline)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

27.4.4.1 TradeIdentification <TradeId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [RestrictedFINXMax52Text on page 2345](#)

27.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

27.4.4.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2 on page 1572](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

27.4.4.4 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

27.4.4.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

27.4.4.6 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate20Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1476
Or}	DateCode <DtCd>	[1..1]	±		1476

27.4.4.7 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

27.4.4.8 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: [ISODateTime on page 2333](#)

27.4.4.9 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: [ISODateTime on page 2333](#)

27.4.4.10 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price11 on page 1784](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1784
{Or	Yielded <Yldd>	[1..1]	Indicator		1784
Or}	ValueType <ValTp>	[1..1]	CodeSet		1785
	Value <Val>	[1..1]	±		1785

27.4.4.11 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C42 NumberRule](#)

Datatype: [Max3Number on page 2336](#)

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

27.4.4.12 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see [OpeningClosing4Choice](#) on page 1674 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1674

27.4.4.13 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting9Choice](#) on page 1676 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1677

27.4.4.14 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition6Choice](#) on page 2175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2175
Or}	Proprietary <Prtry>	[1..1]	±		2176

27.4.4.15 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity5Choice](#) on page 1673 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1673

27.4.4.16 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator4Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1672

27.4.4.17 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice32Choice](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

27.4.4.18 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see [CurrencyToBuyOrSell1Choice](#) on page 1574 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1574
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1574

27.4.4.19 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus28Choice](#) on page 2166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2166
Or}	Proprietary <Prtry>	[1..1]	±		2166

27.4.4.20 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see [AffirmationStatus9Choice](#) on page 2161 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2161
Or}	Proprietary <Prtry>	[1..1]	±		2161

27.4.4.21 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

27.4.4.22 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

27.4.5 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C27 DescriptionPresenceRule](#), [C28 DescriptionUsageRule](#), [C35 ISINGuideline](#), [C36 ISINPresenceRule](#), [C43 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**
(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193

– *Error Text:* At least one identification must be present.

27.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 AdditionalDetailsRule, C49 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122](#) on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvsPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

27.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..*]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C25 DenominationRule, C53 SafekeepingAccountOrBlockChainAddress1Rule, C57 SafekeepingAccountOrBlockChainAddress2Rule, C61 SafekeepingAccountOrBlockChainAddress3Rule, C63 SafekeepingPlaceGuideline, C64 SafekeepingPlaceRule

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount104](#) on page 1825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1827
	DenominationChoice <DnmtnChc>	[0..1]	Text		1827
	AccountOwner <AcctOwnr>	[0..1]	±		1828
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1828
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1828
	CashAccount <CshAcct>	[0..1]	±		1828
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1829
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1829

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

27.4.8 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: C13 CashClearingSystemRule, C30 FXStandingInstructionPresenceRule, C67 SettlementDetailsRule, C68 SettlementParametersGuideline

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails212](#) on page 1903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1905
	Priority <Prty>	[0..1]	±		1905
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1905
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1906
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1906
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1906
	BlockTrade <BlckTrad>	[0..1]	±		1906
	CCPEligibility <CCPElgbly>	[0..1]	±		1907
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1907
	CashClearingSystem <CshClrSys>	[0..1]	±		1907
	ExposureType <XpsrTp>	[0..1]	±		1907
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1908
	MarketClientSide <MktClntSd>	[0..1]	±		1908
	NettingEligibility <NetgElgbly>	[0..1]	±		1908
	Registration <Regn>	[0..1]	±		1908
	RepurchaseType <RpTp>	[0..1]	±		1909
	LegalRestrictions <LglRstrctns>	[0..1]	±		1909
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1909
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1909
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1910
	TaxCapacity <TaxCpcty>	[0..1]	±		1910
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1910
	Tracking <Trckg>	[0..1]	±		1911
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1911
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1911
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1911
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1912
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1912
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1912
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1912

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode.

```
On Condition
    /HoldIndicator is present
And    /HoldIndicator/Indicator is equal to value 'true'
Following Must be True
    /FXStandingInstruction Must be absent
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00124
- *Error Text:* FXStandingInstruction must not be present.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

(Rule)

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- **Book Transfer:**

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- **Block Trades:**

The parent transaction must be identified using the BlocITrade field with code BLPA. The children transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

27.4.9 DeliveringSettlementParties <DivrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C12 BookTransferGuideline](#), [C26 DepositoryGuideline](#), [C44 Party2PresenceRule](#), [C45 Party3PresenceRule](#), [C46 Party4PresenceRule](#), [C47 Party5PresenceRule](#), [C66 SettlementChainGuideline](#)

DeliveringSettlementParties <DivrgSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
 Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
 Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

27.4.10 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C12 BookTransferGuideline](#), [C26 DepositoryGuideline](#), [C44 Party2PresenceRule](#), [C45 Party3PresenceRule](#), [C46 Party4PresenceRule](#), [C47 Party5PresenceRule](#), [C66 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties105 on page 1892](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

27.4.11 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties38](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1743
	DebtorAgent <DbtrAgt>	[0..1]	±		1743
	Creditor <Cdtr>	[0..1]	±		1744
	CreditorAgent <CdtrAgt>	[0..1]	±		1744
	Intermediary <Intrmy>	[0..1]	±		1745

27.4.12 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection96](#) on page 1390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1391
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1391
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1391
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1391
	Amount <Amt>	[1..1]	Amount	C1, C13	1392
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1392
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1393
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1393
	ValueDate <ValDt>	[0..1]	±		1394

27.4.13 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts43](#) on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1408
	ChargesFees <ChrgsFees>	[0..1]	±		1409
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1409
	TradeAmount <TradAmt>	[0..1]	±		1409
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1410
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1410
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1410
	LocalTax <LclTax>	[0..1]	±		1411
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1411
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1411
	Margin <Mrgn>	[0..1]	±		1412
	Other <Othr>	[0..1]	±		1412
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1412
	ShippingAmount <ShppgAmt>	[0..1]	±		1413
	SpecialConcession <SpclCncssn>	[0..1]	±		1413
	StampDuty <StmpDty>	[0..1]	±		1413
	StockExchangeTax <StockXchgTax>	[0..1]	±		1414
	TransferTax <TrfTax>	[0..1]	±		1414
	TransactionTax <TxTax>	[0..1]	±		1414
	ValueAddedTax <ValAddedTax>	[0..1]	±		1415
	WithholdingTax <WhldgTax>	[0..1]	±		1415
	NetGainLoss <NetGnLoss>	[0..1]	±		1415
	ConsumptionTax <CsmptnTax>	[0..1]	±		1416
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1416
	ResearchFee <RsrchFee>	[0..1]	±		1417

27.4.14 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C34 InvestorCountryCodeRule](#), [C51 QualifiedForeignIntermediaryRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C32, C55, C59	906
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C56, C60	908
	StockExchange <StockXchg>	[0..1]	±		909
	TradeRegulator <TradRgltr>	[0..1]	±		909
	TripartyAgent <TrptyAgt>	[0..1]	±	C56, C60	909
	Broker <Brkr>	[0..1]	±	C56, C60	910

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

27.4.14.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C32 IdentificationNationalityOfInvestorRule, C55

SafekeepingAccountOrBlockChainAddress1Rule, C59

SafekeepingAccountOrBlockChainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount208](#) on page 1732 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1733
	LEI <LEI>	[0..1]	IdentifierSet		1733
	AlternateIdentification <AltrnId>	[0..1]	±		1734
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1734
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1734
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1734
	ProcessingIdentification <PrcgId>	[0..1]	Text		1735
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1735

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

27.4.14.2 QualifiedForeignIntermediary <QlfdFrgnIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C56 SafekeepingAccountOrBlockChainAddress1Rule, C60 SafekeepingAccountOrBlockChainAddress2Rule

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrnId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

27.4.14.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

27.4.14.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

27.4.14.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: C56 SafekeepingAccountOrBlockChainAddress1Rule, C60 SafekeepingAccountOrBlockChainAddress2Rule

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount209](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1731
	ProcessingIdentification <Prcgld>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

27.4.14.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C56 SafekeepingAccountOrBlockChainAddress1Rule , C60 SafekeepingAccountOrBlockChainAddress2Rule

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

27.4.15 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Information for registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following elements (see [RegistrationParameters7](#) on page 1642 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1642
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1642
	RegistrarAccount <RegarAcct>	[0..1]	Text		1642
	CertificateNumber <CertNb>	[0..*]	±	C19	1642

27.4.16 GeneratedReason <GnrtdRsn>

Presence: [0..*]

Definition: Specifies the reason why the transaction was generated.

GeneratedReason <GnrtdRsn> contains the following elements (see [GeneratedReason6](#) on page 2157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2157
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2158

27.4.17 StatusAndReason <StsAndRsn>

Presence: [0..1]

Definition: Status and reason of the transaction.

Impacted by: [C69 SettlementStatusAndMatchedRule](#)

StatusAndReason <StsAndRsn> contains the following **StatusAndReason29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingStatus <PrcgSts>	[0..1]	±		913
	InferredMatchingStatus <IfrdMtchgSts>	[0..1]	±		913
	MatchingStatus <MtchgSts>	[0..1]	±		913
	SettlementStatus <StlMSts>	[0..1]	±	C48	914

Constraints

- **SettlementStatusAndMatchedRule**

(Rule)

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

27.4.17.1 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Provides the status of an instruction.

ProcessingStatus <PrcgSts> contains one of the following elements (see [ProcessingStatus62Choice](#) on page 2159 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		2159
Or	PendingProcessing <PdgPrcg>	[1..1]	±		2159
Or	Repair <Rpr>	[1..1]	±		2159
Or	PendingCancellation <PdgCxl>	[1..1]	±		2160
Or	Proprietary <Prtry>	[1..1]	±		2160
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C1	2160

27.4.17.2 InferredMatchingStatus <lfrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <lfrdMtchgSts> contains one of the following elements (see [MatchingStatus32Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	2164
Or	Unmatched <Umtchd>	[1..1]			2164
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2165
Or}	Reason <Rsn>	[1..*]			2165
	Code <Cd>	[1..1]	±		2165
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2165
Or}	Proprietary <Prtry>	[1..1]	±		2166

27.4.17.3 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus32Choice](#) on page 2164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	2164
Or	Unmatched <Umtchd>	[1..1]			2164
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2165
Or}	Reason <Rsn>	[1..*]			2165
	Code <Cd>	[1..1]	±		2165
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2165
Or}	Proprietary <Prtry>	[1..1]	±		2166

27.4.17.4 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C48 PendingToFailingRule](#)

SettlementStatus <SttlmSts> contains one of the following elements (see [SettlementStatus22Choice](#) on page 2151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2151
Or	Failing <Fng>	[1..1]			2152
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2152
Or}	Reason <Rsn>	[1..*]			2152
	Code <Cd>	[1..1]	±		2152
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2152
Or}	Proprietary <Prtry>	[1..1]	±		2153

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

27.4.18 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: C71 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see SupplementaryData1 on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

28 MX sese.033.002.11 SecuritiesFinancingInstruction002V11

28.1 MessageDefinition Functionality

Scope

An account owner sends a SecuritiesFinancingInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction to allow the account servicer to manage the settlement and follow-up of the opening and closing leg of the transaction.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesFinancingInstruction002V11 MessageDefinition is composed of 18 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known by the instructing party.

B. TransactionTypeAndAdditionalParameters

Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

- C. NumberCounts
Count of the number of transactions linked.
- D. Linkages
Link to another transaction that must be processed after, before or at the same time.
- E. TradeDetails
Details of the securities financing deal.
- F. FinancialInstrumentIdentification
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.
- G. FinancialInstrumentAttributes
Elements characterising a financial instrument.
- H. QuantityAndAccountDetails
Details related to the account and quantity involved in the transaction.
- I. SecuritiesFinancingDetails
Details for the closing of the securities financing transaction.
- J. SettlementParameters
Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.
- K. StandingSettlementInstructionDetails
Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.
- L. DeliveringSettlementParties
Identifies the chain of delivering settlement parties.
- M. ReceivingSettlementParties
Identifies the chain of receiving settlement parties.
- N. CashParties
Cash parties involved in the transaction if different from the securities settlement parties.
- O. OpeningSettlementAmount
Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.
- P. OtherAmounts
Other amounts than the settlement amount.
- Q. OtherBusinessParties
Other business parties relevant to the transaction.
- R. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

28.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincglInstr>	[1..1]		C11, C12, C22, C23, C47, C48, C62, C63, C64, C61	
	TransactionIdentification <TxId>	[1..1]	Text		938
	TransactionTypeAndAdditionalParameters <TxTpAndAddtlParams>	[1..1]	±		938
	NumberCounts <NbCounts>	[0..1]	±	C20	939
	Linkages <Lnkgs>	[0..*]	±	C36	939
	TradeDetails <TradDtls>	[1..1]		C3, C19, C32, C45, C70	940
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		942
	PlaceOfClearing <PlcOfClr>	[0..1]	±		942
	TradeDate <TradDt>	[0..1]	±		942
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		942
	DealPrice <DealPric>	[0..1]	±		943
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C38	943
	Reporting <Rptg>	[0..*]	±		943
	TradeTransactionCondition <TradTxCond>	[0..*]	±		944
	InvestorCapacity <InvstrCpcty>	[0..1]	±		944
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		944
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		944
	AffirmationStatus <AffirmSts>	[0..1]	±		945
	MatchingStatus <MtchgSts>	[0..1]	±		945
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		945
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		945
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C26, C27, C34,	946

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C35, C39	
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C44	947
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C24, C49, C53, C57, C59, C60	949
	SecuritiesFinancingDetails <SctiesFincgDtls>	[1..1]			952
	SecuritiesFinancingTradeldentification <SctiesFincgTradld>	[0..1]	Text		954
	ClosingLegldentification <ClsgLegld>	[0..1]	Text		954
	TerminationDate <TermntnDt>	[0..1]	±		954
	RateChangeDate <RateChngDt>	[0..1]	±		954
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		954
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		955
	RateType <RateTp>	[0..1]	±		955
	Revaluation <Rvaltn>	[0..1]	±		955
	LegalFramework <LglFrmwk>	[0..1]	±		955
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		956
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		956
	InterestPayment <IntrstPmt>	[0..1]	Indicator		956
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		956
	RepurchaseRate <RpRate>	[0..1]	±	C68	957
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C68	957
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C68	957
	ChargesRate <ChrgsRate>	[0..1]	±	C68	958
	PricingRate <PricgRate>	[0..1]	±		958
	Spread <Sprd>	[0..1]	±	C68	959
	TransactionCallDelay <TxCallDely>	[0..1]	Text		959
	TotalNumberOfCollateralInstructions <TitNbOfCollInstrs>	[0..1]	Text		959
	DealAmount <DealAmt>	[0..1]	±		959
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		959
	ForfeitAmount <FrftAmt>	[0..1]	±		960
	PremiumAmount <PrmAmt>	[0..1]	±		960

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>	[0..1]	±		960
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		961
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		961
	SettlementParameters <SttlmParams>	[0..1]		C13, C29, C66	961
	HoldIndicator <HldInd>	[0..1]	Indicator		963
	Priority <Prty>	[0..1]	±		963
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		963
	SettlingCapacity <SttlgCpcty>	[0..1]	±		963
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		964
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		964
	BeneficialOwnership <BnfcLOwnrsh>	[0..1]	±		964
	CashClearingSystem <CshClrSys>	[0..1]	±		965
	TaxCapacity <TaxCpcty>	[0..1]	±		965
	MarketClientSide <MktClntSd>	[0..1]	±		965
	FXStandingInstruction <FxStgInstr>	[0..1]	±		965
	BlockTrade <BlckTrad>	[0..1]	±		966
	LegalRestrictions <LglRstrctns>	[0..1]	±		966
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		966
	NettingEligibility <NetgElgblty>	[0..1]	±		966
	CCPEligibility <CCPElgbly>	[0..1]	±		967
	Tracking <Trckg>	[0..1]	±		967
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		967
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		967
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		968
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C71	968
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		969
	Counterparty <CtrPty>	[1..1]	±		970
	Vendor <Vndr>	[0..1]	±		970
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C10, C25, C40, C41,	970

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C42, C43, C65	
	OtherReceivingSettlementParties <OthrRcvgSttImPties>	[0..1]	±	C10, C25, C40, C41, C42, C43, C65	973
	DeliveringSettlementParties <DlvrGSttImPties>	[0..1]	±	C10, C25, C40, C41, C42, C43, C65	975
	ReceivingSettlementParties <RcvgSttImPties>	[0..1]	±	C10, C25, C40, C41, C42, C43, C65	978
	CashParties <CshPties>	[0..1]	±		980
	OpeningSettlementAmount <OpngSttImAmt>	[0..1]	±		981
	OtherAmounts <OthrAmts>	[0..1]	±		981
	OtherBusinessParties <OthrBizPties>	[0..1]		C33, C46	982
	Investor <Invstr>	[0..*]	±	C31, C51, C55	983
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C52, C56	985
	StockExchange <StockXchg>	[0..1]	±		986
	TradeRegulator <TradRgltr>	[0..1]	±		986
	TripartyAgent <TrptyAgt>	[0..1]	±	C52, C56	986
	Broker <Brkr>	[0..1]	±	C52, C56	987
	SupplementaryData <SplmtryData>	[0..*]	±	C69	989

28.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured element.

C4 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C5 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C6 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C7 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C8 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C9 BlockTradeGuideline

(Guideline)

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000000. The children must have an incremental CurrentInstructionNumber from 1 to 999999.

For more details, see the relevant market practice document on www.smpg.info.

C10 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C11 BuyerSSI1Rule

(Rule)

If standing settlement instruction applies and the transaction is a repo, then Buyer must be present. (CrossElementComplexRule)

On Condition
/TransactionTypeAndAdditionalParameters/
SecuritiesFinancingTransactionType is equal to value 'Repo'

```
And /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00243
- *Error Text:* Buyer must be present.

This constraint is defined at the MessageDefinition level.

C12 BuyerSSI2Rule

(Rule)

If standing settlement instruction applies and the transaction is a securities lending, then Buyer must be present. (CrossElementComplexRule)

```
On Condition
  /TransactionTypeAndAdditionalParameters/
  SecuritiesFinancingTransactionType is equal to value 'SecuritiesLending'
And /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00244
- *Error Text:* Buyer must be present.

This constraint is defined at the MessageDefinition level.

C13 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C14 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C15 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C16 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C17 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C18 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C19 CurrencyToBuyOrSellRule

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C20 CurrentInstructionNumberRule

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C21 CurrentInstructionNumberRule

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C22 DeliveringDepositoryAndParty1Part1Rule

(Rule)

If the transaction is a reverse repo and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present. (CrossElementComplexRule)

```
On Condition
  /TransactionTypeAndAdditionalParameters/
SecuritiesFinancingTransactionType is equal to value 'ReverseRepo'
  And /StandingSettlementInstructionDetails is absent
Following Must be True
  /DeliveringSettlementParties/Depository Must be present
  And /DeliveringSettlementParties/Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00245
- *Error Text:* DeliveringDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C23 DeliveringDepositoryAndParty1Part2Rule

(Rule)

If the transaction is a securities borrowing and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present. (CrossElementComplexRule)

```
On Condition
  /TransactionTypeAndAdditionalParameters/
SecuritiesFinancingTransactionType is equal to value 'SecuritiesBorrowing'
  And /StandingSettlementInstructionDetails is absent
Following Must be True
  /DeliveringSettlementParties/Depository Must be present
  And /DeliveringSettlementParties/Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00246
- *Error Text:* DeliveringDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C24 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C25 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C26 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C27 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C28 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C29 FXStandingInstructionPresenceRule

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00124
- *Error Text:* FXStandingInstruction must not be present.

C30 IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

C31 IdentificationNationalityOfInvestorRule

(Rule)

Identification and/or Nationality must be present.

C32 InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C33 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C34 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C35 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C36 LinkedQuantityRule

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

C37 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C38 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C39 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C40 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C41 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C42 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C43 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C44 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C45 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C46 QualifiedForeignIntermediaryRule

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C47 ReceivingDepositoryAndParty1Part1Rule

(Rule)

If the transaction is a repo and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

```
    /TransactionTypeAndAdditionalParameters/  
SecuritiesFinancingTransactionType is equal to value 'Repo'  
And    /StandingSettlementInstructionDetails is absent  
Following Must be True  
    /ReceivingSettlementParties/Depository Must be present  
And    /ReceivingSettlementParties/Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00249
- *Error Text:* ReceivingDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C48 ReceivingDepositoryAndParty1Part2Rule

(Rule)

If the transaction is a securities lending and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

```
    /TransactionTypeAndAdditionalParameters/  
SecuritiesFinancingTransactionType is equal to value 'SecuritiesLending'  
And    /StandingSettlementInstructionDetails is absent  
Following Must be True  
    /ReceivingSettlementParties/Depository Must be present  
And    /ReceivingSettlementParties/Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00250
- *Error Text:* ReceivingDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C49 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C50 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C51 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C52 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C53 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C54 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C55 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C56 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C57 SafekeepingAccountOrBlockchainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C58 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C59 SafekeepingPlaceGuideline

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C60 SafekeepingPlaceRule

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C61 SecuritiesMarketPracticeGroupGuideline

(Guideline)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C62 SellerSSI1Rule

(Rule)

If standing settlement instruction applies and the transaction is a reverse repo, then Seller must be present. (CrossElementComplexRule)

On Condition

```
    /TransactionTypeAndAdditionalParameters/  
SecuritiesFinancingTransactionType is equal to value 'ReverseRepo'  
And    /StandingSettlementInstructionDetails is present  
Following Must be True  
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00257
- *Error Text:* Seller must be present.

This constraint is defined at the MessageDefinition level.

C63 SellerSSI2Rule

(Rule)

If standing settlement instruction applies and the transaction is a securities borrowing, then Seller must be present. (CrossElementComplexRule)

On Condition

```
    /TransactionTypeAndAdditionalParameters/  
SecuritiesFinancingTransactionType is equal to value 'SecuritiesBorrowing'  
And    /StandingSettlementInstructionDetails is present  
Following Must be True  
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00258
- *Error Text:* Seller must be present.

This constraint is defined at the MessageDefinition level.

C64 SettlementAmountRule

(Rule)

If the Transaction is against payment, then OpeningSettlementAmount must be present.
(CrossElementComplexRule)

On Condition

```
/TransactionTypeAndAdditionalParameters/Payment is equal to value  
'AgainstPaymentSettlement'
```

Following Must be True

```
/OpeningSettlementAmount Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145
- *Error Text:* SettlementAmount must be present.

This constraint is defined at the MessageDefinition level.

C65 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C66 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C67 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C68 SignRule

(Guideline)

When Sign is present, rate must not be zero.

C69 SupplementaryDataRule

(Rule)

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.

C70 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C71 VendorPresenceRule

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

C72 WithLinkageRule

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

28.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

28.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

28.4.2 TransactionTypeAndAdditionalParameters <TxTpAndAddtlParams>

Presence: [1..1]

Definition: Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

TransactionTypeAndAdditionalParameters <TxTpAndAddtlParams> contains the following elements (see [TransactionTypeAndAdditionalParameters18 on page 1536](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1536
	Payment <Pmt>	[1..1]	CodeSet		1536
	CommonIdentification <CmonId>	[0..1]	Text		1537
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1537

28.4.3 NumberCounts <NbCounts>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: [C20 CurrentInstructionNumberRule](#)

NumberCounts <NbCounts> contains one of the following elements (see [NumberCount2Choice](#) on page 1604 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1605
Or}	TotalNumber <TtlNb>	[1..1]		C21, C9	1605
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1605
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1605

Constraints

- **CurrentInstructionNumberRule**

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

28.4.4 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Impacted by: [C36 LinkedQuantityRule](#)

Linkages <Lnkgs> contains the following elements (see [Linkages65](#) on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C87	1615
	MessageNumber <MsgNb>	[0..1]	±	C6	1615
	Reference <Ref>	[1..1]	±		1616
	LinkedQuantity <LkdQty>	[0..1]	±		1616
	ReferenceOwner <RefOwnr>	[0..1]	±		1616

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

28.4.5 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the securities financing deal.

Impacted by: [C3 AdditionalDetailsRule](#), [C19 CurrencyToBuyOrSellRule](#), [C32 InvestorCapacityRule](#), [C45 PlaceOfTradeRule](#), [C70 TradeDateTimeUTCRule](#)

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails125** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		942
	PlaceOfClearing <PlcOfClr>	[0..1]	±		942
	TradeDate <TradDt>	[0..1]	±		942
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		942
	DealPrice <DealPric>	[0..1]	±		943
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C38	943
	Reporting <Rptg>	[0..*]	±		943
	TradeTransactionCondition <TradTxCond>	[0..*]	±		944
	InvestorCapacity <InvstrCpcty>	[0..1]	±		944
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		944
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		944
	AffirmationStatus <AffirmSts>	[0..1]	±		945
	MatchingStatus <MtchgSts>	[0..1]	±		945
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAdtlDtls>	[0..1]	Text		945
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		945

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured element.

- **CurrencyToBuyOrSellRule**

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account

owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

28.4.5.1 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2](#) on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

28.4.5.2 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

28.4.5.3 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

28.4.5.4 OpeningSettlementDate <OpngSttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

OpeningSettlementDate <OpngSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

28.4.5.5 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price11](#) on page 1784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1784
{Or	Yielded <Yldd>	[1..1]	Indicator		1784
Or}	ValueType <ValTp>	[1..1]	CodeSet		1785
	Value <Val>	[1..1]	±		1785

28.4.5.6 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C38 NumberRule](#)

Datatype: [Max3Number](#) on page 2336

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

28.4.5.7 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting9Choice](#) on page 1676 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1677

28.4.5.8 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition6Choice](#) on page 2175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2175
Or}	Proprietary <Prtry>	[1..1]	±		2176

28.4.5.9 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity5Choice](#) on page 1673 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1673

28.4.5.10 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator4Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1672

28.4.5.11 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see [CurrencyToBuyOrSell1Choice](#) on page 1574 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1574
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1574

28.4.5.12 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see [AffirmationStatus9Choice](#) on page 2161 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2161
Or}	Proprietary <Prtry>	[1..1]	±		2161

28.4.5.13 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus28Choice](#) on page 2166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2166
Or}	Proprietary <Prtry>	[1..1]	±		2166

28.4.5.14 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

28.4.5.15 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

28.4.6 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C26 DescriptionPresenceRule , C27 DescriptionUsageRule, C34 ISINGuideline,
C35 ISINPresenceRule , C39 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see SecurityIdentification20 on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00192

– *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

28.4.7 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 AdditionalDetailsRule, C44 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122 on page 1491](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvsPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

28.4.8 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C24 DenominationRule, C49 SafekeepingAccountOrBlockChainAddress1Rule, C53 SafekeepingAccountOrBlockChainAddress2Rule, C57 SafekeepingAccountOrBlockChainAddress3Rule, C59 SafekeepingPlaceGuideline, C60 SafekeepingPlaceRule

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount104](#) on page 1825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1827
	DenominationChoice <DnmtnChc>	[0..1]	Text		1827
	AccountOwner <AcctOwnr>	[0..1]	±		1828
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1828
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1828
	CashAccount <CshAcct>	[0..1]	±		1828
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1829
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1829

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

Following Must be True

 /SafekeepingAccount Must be present

Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

28.4.9 **SecuritiesFinancingDetails <SctiesFincgDtls>**

Presence: [1..1]

Definition: Details for the closing of the securities financing transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following
SecuritiesFinancingTransactionDetails46 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		954
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		954
	TerminationDate <TermtnDt>	[0..1]	±		954
	RateChangeDate <RateChngDt>	[0..1]	±		954
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		954
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		955
	RateType <RateTp>	[0..1]	±		955
	Revaluation <Rvaltn>	[0..1]	±		955
	LegalFramework <LglFrmwk>	[0..1]	±		955
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		956
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		956
	InterestPayment <IntrstPmt>	[0..1]	Indicator		956
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		956
	RepurchaseRate <RpRate>	[0..1]	±	C68	957
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C68	957
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C68	957
	ChargesRate <ChrgsRate>	[0..1]	±	C68	958
	PricingRate <PricgRate>	[0..1]	±		958
	Spread <Sprd>	[0..1]	±	C68	959
	TransactionCallDelay <TxCallDely>	[0..1]	Text		959
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		959
	DealAmount <DealAmt>	[0..1]	±		959
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		959
	ForfeitAmount <FrftAmt>	[0..1]	±		960
	PremiumAmount <PrmAmt>	[0..1]	±		960
	TerminationAmountPerPieceOfCollateral <TermtnAmtPerPcOfColl>	[0..1]	±		960
	TerminationTransactionAmount <TermtnTxAmt>	[0..1]	±		961
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		961

28.4.9.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

Presence: [0..1]

Definition: Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

Datatype: [RestrictedFINXMax52Text on page 2345](#)

28.4.9.2 ClosingLegIdentification <ClsgLegId>

Presence: [0..1]

Definition: Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

28.4.9.3 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Closing date/time or maturity date/time of the transaction.

TerminationDate <TermntnDt> contains one of the following elements (see [TerminationDate7Choice on page 1473](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1473
Or}	Code <Cd>	[1..1]			1474
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	±		1474

28.4.9.4 RateChangeDate <RateChngDt>

Presence: [0..1]

Definition: Date/Time at which rate change has taken place.

RateChangeDate <RateChngDt> contains one of the following elements (see [DateAndDateTime2Choice on page 1478](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

28.4.9.5 EarliestCallbackDate <EarlstCallBckDt>

Presence: [0..1]

Definition: Earliest date/time at which the call back can take place.

EarliestCallbackDate <EarlstCallBckDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

28.4.9.6 CommissionCalculationDate <ComssnClctnDt>

Presence: [0..1]

Definition: Date/time at which the commission is calculated.

CommissionCalculationDate <ComssnClctnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

28.4.9.7 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see [RateType67Choice](#) on page 1675 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1675
Or}	Proprietary <Prtry>	[1..1]	±		1675

28.4.9.8 Revaluation <Rvaltn>

Presence: [0..1]

Definition: Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

Revaluation <Rvaltn> contains one of the following elements (see [RevaluationIndicator4Choice](#) on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1682
Or}	Proprietary <Prtry>	[1..1]	±		1682

28.4.9.9 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see [LegalFramework4Choice](#) on page 1674 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1675

28.4.9.10 InterestComputationMethod <IntrstCmptnMtd>

Presence: [0..1]

Definition: Identifies the computation method of accrued interest of the related financial instrument.

InterestComputationMethod <IntrstCmptnMtd> contains one of the following elements (see [InterestComputationMethodFormat5Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1707
Or}	Proprietary <Prtry>	[1..1]	±		1710

28.4.9.11 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Specifies whether the maturity date of the securities financing transaction may be modified.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

28.4.9.12 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Specifies whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

28.4.9.13 VariableRateSupport <VarblRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarbIRateSpprt> contains the following elements (see [RateName2](#) on page 1852 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1852
	RateName <RateNm>	[1..1]	Text		1852

28.4.9.14 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: [C68 SignRule](#)

RepurchaseRate <RpRate> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

28.4.9.15 StockLoanMargin <StockLnMrgn>

Presence: [0..1]

Definition: Percentage mark-up on a loan consideration used to reflect the lender's risk.

Impacted by: [C68 SignRule](#)

StockLoanMargin <StockLnMrgn> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

28.4.9.16 SecuritiesHaircut <SctiesHrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Impacted by: [C68 SignRule](#)

SecuritiesHaircut <SctiesHrcut> contains the following elements (see [Rate2 on page 1851](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

28.4.9.17 ChargesRate <ChrgsRate>

Presence: [0..1]

Definition: Interest rate paid in the context of a securities financing transaction.

Impacted by: [C68 SignRule](#)

ChargesRate <ChrgsRate> contains the following elements (see [Rate2 on page 1851](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

28.4.9.18 PricingRate <PricgRate>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount, as agreed between the counterparties.

PricingRate <PricgRate> contains one of the following elements (see [RateOrName2Choice on page 1714](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C55	1714
Or}	RateName <RateNm>	[1..1]	±		1714

28.4.9.19 Spread <Sprd>

Presence: [0..1]

Definition: Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

Impacted by: [C68 SignRule](#)

Spread <Sprd> contains the following elements (see [Rate2 on page 1851](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

28.4.9.20 TransactionCallDelay <TxCallDely>

Presence: [0..1]

Definition: Minimum number of days' notice a counterparty needs for terminating the transaction.

Datatype: [Exact3NumericText on page 2337](#)

28.4.9.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

Presence: [0..1]

Definition: Total number of collateral instructions involved in the transaction.

Datatype: [Exact3NumericText on page 2337](#)

28.4.9.22 DealAmount <DealAmt>

Presence: [0..1]

Definition: Principal amount of a trade (for second leg).

DealAmount <DealAmt> contains the following elements (see [AmountAndDirection59 on page 1433](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

28.4.9.23 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

28.4.9.24 ForfeitAmount <FrftAmt>

Presence: [0..1]

Definition: Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.

ForfeitAmount <FrftAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

28.4.9.25 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Difference between the amount of money of the first leg and the amount of the second leg of the transaction.

PremiumAmount <PrmAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

28.4.9.26 TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>

Presence: [0..1]

Definition: Amount of money to be settled per piece of collateral to terminate the transaction.

TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

28.4.9.27 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

28.4.9.28 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: [RestrictedFINXMax140Text](#) on page 2343

28.4.10 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C13 CashClearingSystemRule](#), [C29 FXStandingInstructionPresenceRule](#) __, [C66 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following **SettlementDetails152** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		963
	Priority <Prty>	[0..1]	±		963
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		963
	SettlingCapacity <SttlgCpcty>	[0..1]	±		963
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		964
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		964
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		964
	CashClearingSystem <CshClrSys>	[0..1]	±		965
	TaxCapacity <TaxCpcty>	[0..1]	±		965
	MarketClientSide <MktClntSd>	[0..1]	±		965
	FXStandingInstruction <FxStgInstr>	[0..1]	±		965
	BlockTrade <BlckTrad>	[0..1]	±		966
	LegalRestrictions <LglRstrctns>	[0..1]	±		966
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		966
	NettingEligibility <NetgElgbly>	[0..1]	±		966
	CCPEligibility <CCPElgbly>	[0..1]	±		967
	Tracking <Trckg>	[0..1]	±		967
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		967
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		967
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		968

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **FXStandingInstructionPresenceRule**

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

On Condition

 /HoldIndicator is present

 And /HoldIndicator is equal to value 'true'

Following Must be True

 /FXStandingInstruction Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00124
- *Error Text:* FXStandingInstruction must not be present.

• **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

28.4.10.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

28.4.10.2 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric5Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671

28.4.10.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition22Choice](#) on page 2178 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2178
Or}	Proprietary <Prtry>	[1..1]	±		2179

28.4.10.4 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity8Choice](#) on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1696

28.4.10.5 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

28.4.10.6 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

28.4.10.7 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership5Choice](#) on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1644
Or}	Proprietary <Prtry>	[1..1]	±		1644

28.4.10.8 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem5Choice](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

28.4.10.9 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty5Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695

28.4.10.10 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide7Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1572
Or}	Proprietary <Prtry>	[1..1]	±		1572

28.4.10.11 FXStandingInstruction <FxStgInstr>

Presence: [0..1]

Definition: Specifies whether the foreign exchange standing instruction in place should apply.

FXStandingInstruction <FxStgInstr> contains one of the following elements (see [FXStandingInstruction5Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1701
Or}	Proprietary <Prtry>	[1..1]	±		1701

28.4.10.12 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade5Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

28.4.10.13 LegalRestrictions <LgIRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LgIRstrctns> contains one of the following elements (see [Restriction6Choice](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1697

28.4.10.14 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod5Choice](#) on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

28.4.10.15 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility5Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701

28.4.10.16 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility5Choice](#) on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1643
Or}	Proprietary <Prtry>	[1..1]	±		1643

28.4.10.17 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see [Tracking5Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1694
Or}	Proprietary <Prtry>	[1..1]	±		1694

28.4.10.18 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing8Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1693

28.4.10.19 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: SettlementTransactionCondition5Code on page 2315

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

28.4.10.20 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see YesNoIndicator on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

28.4.11 StandingSettlementInstructionDetails <StgSttlInstrDtls>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C71 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtIs> contains the following **StandingSettlementInstruction19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		969
	Counterparty <CtrPty>	[1..1]	±		970
	Vendor <Vndr>	[0..1]	±		970
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C10, C25, C40, C41, C42, C43, C65	970
	OtherReceivingSettlementParties <OthrRcvSttlmPties>	[0..1]	±	C10, C25, C40, C41, C42, C43, C65	973

Constraints

- **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

28.4.11.1 SettlementStandingInstructionDatabase <SttlmStglInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStgInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase5Choice](#) on page 1687 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687

28.4.11.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty16Choice](#) on page 1722 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C42, C46	1722
Or}	Buyer <Buyr>	[1..1]	±	C42, C46	1723

28.4.11.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

28.4.11.4 OtherDeliveringSettlementParties <OthrDivrgSttImPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C10 BookTransferGuideline](#), [C25 DepositoryGuideline](#), [C40 Party2PresenceRule](#) ____, [C41 Party3PresenceRule](#) ____, [C42 Party4PresenceRule](#) ____, [C43 Party5PresenceRule](#) ____, [C65 SettlementChainGuideline](#)

OtherDeliveringSettlementParties <OthDlvrGSttlmPties> contains the following elements (see [SettlementParties105 on page 1892](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

28.4.11.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C10 BookTransferGuideline](#), [C25 DepositoryGuideline](#), [C40 Party2PresenceRule](#), [C41 Party3PresenceRule](#), [C42 Party4PresenceRule](#), [C43 Party5PresenceRule](#), [C65 SettlementChainGuideline](#)

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

28.4.12 DeliveringSettlementParties <DivrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C10 BookTransferGuideline](#), [C25 DepositoryGuideline](#), [C40 Party2PresenceRule](#),
[C41 Party3PresenceRule](#), [C42 Party4PresenceRule](#), [C43 Party5PresenceRule](#),
[C65 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties105 on page 1892](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

• **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

28.4.13 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C10 BookTransferGuideline](#), [C25 DepositoryGuideline](#), [C40 Party2PresenceRule](#), [C41 Party3PresenceRule](#), [C42 Party4PresenceRule](#), [C43 Party5PresenceRule](#), [C65 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

28.4.14 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties38](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1743
	DebtorAgent <DbtrAgt>	[0..1]	±		1743
	Creditor <Cdtr>	[0..1]	±		1744
	CreditorAgent <CdtrAgt>	[0..1]	±		1744
	Intermediary <Intrmy>	[0..1]	±		1745

28.4.15 OpeningSettlementAmount <OpngSttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

OpeningSettlementAmount <OpngSttlmAmt> contains the following elements (see AmountAndDirection96 on page 1390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1391
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1391
	BrokerageAmountIndicator <BrkrGAmntInd>	[0..1]	Indicator		1391
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1391
	Amount <Amt>	[1..1]	Amount	C1, C13	1392
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1392
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1393
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1393
	ValueDate <ValDt>	[0..1]	±		1394

28.4.16 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts43](#) on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1408
	ChargesFees <ChrgsFees>	[0..1]	±		1409
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1409
	TradeAmount <TradAmt>	[0..1]	±		1409
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1410
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1410
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1410
	LocalTax <LclTax>	[0..1]	±		1411
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1411
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1411
	Margin <Mrgn>	[0..1]	±		1412
	Other <Othr>	[0..1]	±		1412
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1412
	ShippingAmount <ShppgAmt>	[0..1]	±		1413
	SpecialConcession <SpclCncssn>	[0..1]	±		1413
	StampDuty <StmpDty>	[0..1]	±		1413
	StockExchangeTax <StockXchgTax>	[0..1]	±		1414
	TransferTax <TrfTax>	[0..1]	±		1414
	TransactionTax <TxTax>	[0..1]	±		1414
	ValueAddedTax <ValAddedTax>	[0..1]	±		1415
	WithholdingTax <WhldgTax>	[0..1]	±		1415
	NetGainLoss <NetGnLoss>	[0..1]	±		1415
	ConsumptionTax <CsmptnTax>	[0..1]	±		1416
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1416
	ResearchFee <RsrchFee>	[0..1]	±		1417

28.4.17 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C33 InvestorCountryCodeRule](#), [C46 QualifiedForeignIntermediaryRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C31, C51, C55	983
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C52, C56	985
	StockExchange <StockXchg>	[0..1]	±		986
	TradeRegulator <TradRgltr>	[0..1]	±		986
	TripartyAgent <TrptyAgt>	[0..1]	±	C52, C56	986
	Broker <Brkr>	[0..1]	±	C52, C56	987

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

28.4.17.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C31 IdentificationNationalityOfInvestorRule, C51 SafekeepingAccountOrBlockChainAddress1Rule, C55 SafekeepingAccountOrBlockChainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount208](#) on page 1732 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1733
	LEI <LEI>	[0..1]	IdentifierSet		1733
	AlternateIdentification <AltrnId>	[0..1]	±		1734
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1734
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1734
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1734
	ProcessingIdentification <PrcgId>	[0..1]	Text		1735
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1735

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

28.4.17.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: [C52 SafekeepingAccountOrBlockChainAddress1Rule](#), [C56 SafekeepingAccountOrBlockChainAddress2Rule](#)

QualifiedForeignIntermediary <QlfdFrngIntrmy> contains the following elements (see [PartyIdentificationAndAccount209](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrnId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

28.4.17.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

28.4.17.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

28.4.17.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: [C52 SafekeepingAccountOrBlockChainAddress1Rule](#), [C56 SafekeepingAccountOrBlockChainAddress2Rule](#)

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount209](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1731
	ProcessingIdentification <Prcgld>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

28.4.17.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C52 SafekeepingAccountOrBlockChainAddress1Rule ____, C56 SafekeepingAccountOrBlockChainAddress2Rule __

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

28.4.18 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C69 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

29 MX sese.034.002.09 SecuritiesFinancingStatusAdvice002V09

29.1 MessageDefinition Functionality

Scope

An securities financing transaction account servicer sends a SecuritiesFinancingStatusAdvice to an account owner to advise the status of a securities financing transaction previously instructed by the account owner.

The status advice may be sent as a response to the request of the account owner or not.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants
- an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or
- a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesFinancingStatusAdvice002V09 MessageDefinition is composed of 8 MessageBuildingBlocks:

- A. TransactionIdentification
Provides unambiguous transaction identification information.
- B. ProcessingStatus
Processing status of the transaction.
- C. MatchingStatus
Provides the matching status of the instruction.
- D. InferredMatchingStatus
Provides the matching status of an instruction as per the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).

E. SettlementStatus

Provides the status of settlement of a transaction.

F. RepoCallRequestStatus

Provides the status of the repurchase agreement call request.

G. TransactionDetails

Identifies the details of the transaction.

H. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

29.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgStsAdv>	[1..1]		C34	
	TransactionIdentification <TxId>	[1..1]	±	C19	1002
	ProcessingStatus <PrcgSts>	[0..1]			1002
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1003
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1003
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1004
Or	Rejected <Rjctd>	[1..1]	±		1004
Or	Repair <Rpr>	[1..1]	±		1004
Or	Cancelled <Canc>	[1..1]	±		1004
Or	Proprietary <Prtry>	[1..1]	±		1005
Or	CancellationRequested <CxlReqd>	[1..1]	±	C4	1005
Or}	ModificationRequested <ModReqd>	[1..1]	±	C4	1006
	MatchingStatus <MtchgSts>	[0..1]	±		1006
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		1006
	SettlementStatus <SttlmSts>	[0..1]	±	C25	1007
	RepoCallRequestStatus <RepoCallReqSts>	[0..1]	±		1007
	TransactionDetails <TxDtls>	[0..1]		C3, C26, C28, C30, C37	1008
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		1012
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		1012
	PoolIdentification <PoolId>	[0..1]	Text		1012
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1013
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1013
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1013
	AccountOwner <AcctOwnr>	[0..1]	±		1013
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1013
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1014
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C31	1014

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1014
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C16, C17, C20	1015
	SettlementQuantity <SttlmQty>	[1..1]	±		1016
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		1016
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		1017
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1017
	TerminationDate <TermntnDt>	[0..1]	±		1017
	TradeDate <TradDt>	[0..1]	±		1018
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		1018
	ExpectedValueDate <XpctdValDt>	[0..1]	±		1018
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1019
	RateChangeDate <RateChngDt>	[0..1]	±		1019
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1019
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1020
	Payment <Pmt>	[1..1]	CodeSet		1020
	SettlementParameters <SttlmParams>	[0..1]	±	C8, C33	1020
	RateType <RateTp>	[0..1]	±		1021
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		1022
	RepurchaseRate <RpRate>	[0..1]	±	C35	1022
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C35	1022
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C35	1023
	PricingRate <PricgRate>	[0..1]	±		1023
	Spread <Sprd>	[0..1]	±	C35	1023
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	1024
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	1026

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1029
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1029
	SupplementaryData <SplmtryData>	[0..*]	±	C36	1029

29.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if SettlementInstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C4 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C5 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C6 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C7 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C8 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C9 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C10 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C11 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C12 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C13 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C14 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C15 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C16 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C17 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C18 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C19 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C20 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C21 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C22 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C23 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C24 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C25 PendingToFailingRule

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C26 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C27 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C28 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C29 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C30 SafekeepingAccountOrBlockchainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C31 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C32 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C33 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C34 SettlementStatusAndMatchedRule

(Rule)

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

This constraint is defined at the MessageDefinition level.

C35 SignRule

(Guideline)

When Sign is present, rate must not be zero.

C36 SupplementaryDataRule

(Rule)

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.

C37 TwoLegTransactionOpeningClosingRule

(Rule)

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the following combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

29.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

29.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Impacted by: C19 NoAccountOwnerTransactionIdentificationRule

TransactionIdentification <TxId> contains the following elements (see TransactionIdentifications35 on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1546
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1546
	CommonIdentification <CmonId>	[0..1]	Text		1547

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

29.4.2 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Processing status of the transaction.

ProcessingStatus <PrgcSts> contains one of the following **ProcessingStatus90Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1003
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1003
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1004
Or	Rejected <Rjctd>	[1..1]	±		1004
Or	Repair <Rpr>	[1..1]	±		1004
Or	Cancelled <Canc>	[1..1]	±		1004
Or	Proprietary <Prtry>	[1..1]	±		1005
Or	CancellationRequested <CxlReqd>	[1..1]	±	C4	1005
Or}	ModificationRequested <ModReqd>	[1..1]	±	C4	1006

29.4.2.1 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation request from yourself for this instruction is pending waiting for further processing.

PendingCancellation <PdgCxl> contains one of the following elements (see [PendingStatus46Choice](#) on page 2115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2115
Or}	Reason <Rsn>	[1..*]			2115
	Code <Cd>	[1..1]	±		2115
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2115

29.4.2.2 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus25Choice](#) on page 2172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2172
Or}	Reason <Rsn>	[1..*]			2172
	Code <Cd>	[1..1]	±		2172
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2173

29.4.2.3 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus14Choice](#) on page 2124 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2124
Or}	Reason <Rsn>	[1..*]			2124
	Code <Cd>	[1..1]	±		2125
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2125

29.4.2.4 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionStatus40Choice](#) on page 2079 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2080
Or}	Reason <Rsn>	[1..*]			2080
	Code <Cd>	[1..1]	±		2080
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2080

29.4.2.5 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RepairStatus15Choice](#) on page 2119 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2119
Or}	Reason <Rsn>	[1..*]			2119
	Code <Cd>	[1..1]	±		2119
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2120

29.4.2.6 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled (only as a response to a SecuritiesTransactionStatusQuery). The status on the processing of a cancellation request must be provided using a SecuritiesTransactionCancellationRequestStatusAdvice.

Cancelled <Canc> contains one of the following elements (see [CancellationStatus18Choice](#) on page 2128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2128
Or}	Reason <Rsn>	[1..*]			2128
	Code <Cd>	[1..1]	±		2128
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2129

29.4.2.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

29.4.2.8 CancellationRequested <CxIReqd>

Presence: [1..1]

Definition: Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

Impacted by: [C4 AdditionalReasonInformationRule](#)

CancellationRequested <CxIReqd> contains the following elements (see [ProprietaryReason5](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- **AdditionalReasonInformationRule**
(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

29.4.2.9 ModificationRequested <ModReqd>

Presence: [1..1]

Definition: Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

Impacted by: [C4 AdditionalReasonInforrmationRule](#)

ModificationRequested <ModReqd> contains the following elements (see [ProprietaryReason5](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- **AdditionalReasonInforrmationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

29.4.3 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus29Choice](#) on page 2162 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	2162
Or	Unmatched <Umtchd>	[1..1]			2162
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2163
Or}	Reason <Rsn>	[1..*]			2163
	Code <Cd>	[1..1]	±		2163
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2163
Or}	Proprietary <Prtry>	[1..1]	±		2163

29.4.4 InferredMatchingStatus <lfrrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as per the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see [MatchingStatus29Choice](#) on page 2162 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	2162
Or	Unmatched <Umtchd>	[1..1]			2162
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2163
Or}	Reason <Rsn>	[1..*]			2163
	Code <Cd>	[1..1]	±		2163
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2163
Or}	Proprietary <Prtry>	[1..1]	±		2163

29.4.5 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C25 PendingToFailingRule](#)

SettlementStatus <SttlmSts> contains one of the following elements (see [SettlementStatus21Choice](#) on page 2153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2153
Or	Failing <Fng>	[1..1]			2154
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2154
Or}	Reason <Rsn>	[1..*]			2154
	Code <Cd>	[1..1]	±		2154
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2155
Or}	Proprietary <Prtry>	[1..1]	±		2155

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

29.4.6 RepoCallRequestStatus <RepoCallReqSts>

Presence: [0..1]

Definition: Provides the status of the repurchase agreement call request.

RepoCallRequestStatus <RepoCallReqSts> contains one of the following elements (see [RepoCallRequestStatus9Choice](#) on page 2148 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAcptd>	[1..1]			2148
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2148
Or}	Reason <Rsn>	[1..*]			2149
	Code <Cd>	[1..1]	±		2149
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2149
Or	Denied <Dnd>	[1..1]	±		2149
Or}	Proprietary <Prtry>	[1..1]	±		2150

29.4.7 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: [C3 AdditionalDetailsRule](#), [C26 SafekeepingAccountOrBlockChainAddress1Rule](#), [C28 SafekeepingAccountOrBlockChainAddress2Rule](#), [C30 SafekeepingAccountOrBlockChainAddress3Rule](#), [C37 TwoLegTransactionOpeningClosingRule](#)

TransactionDetails <TxDtIs> contains the following **SecuritiesFinancingTransactionDetails53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		1012
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		1012
	PoolIdentification <PoolId>	[0..1]	Text		1012
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1013
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1013
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1013
	AccountOwner <AcctOwnr>	[0..1]	±		1013
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1013
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1014
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C31	1014
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1014
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C16, C17, C20	1015
	SettlementQuantity <SttlmQty>	[1..1]	±		1016
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		1016
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		1017
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1017
	TerminationDate <TermntnDt>	[0..1]	±		1017
	TradeDate <TradDt>	[0..1]	±		1018
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		1018
	ExpectedValueDate <XpctdValDt>	[0..1]	±		1018
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1019
	RateChangeDate <RateChngDt>	[0..1]	±		1019
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1019
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1020
	Payment <Pmt>	[1..1]	CodeSet		1020
	SettlementParameters <SttlmParams>	[0..1]	±	C8, C33	1020

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RateType <RateTp>	[0..1]	±		1021
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		1022
	RepurchaseRate <RpRate>	[0..1]	±	C35	1022
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C35	1022
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C35	1023
	PricingRate <PrigRate>	[0..1]	±		1023
	Spread <Sprd>	[0..1]	±	C35	1023
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	1024
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C7, C12, C21, C22, C23, C24, C32	1026
	Investor <Invstr>	[0..1]	±		1029
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1029

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if SettlementInstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

 /SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

– *Error severity:* Warning

– *Error Code:* X00553

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both must be present.

- **TwoLegTransactionOpeningClosingRule**

(Rule)

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the following combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

29.4.7.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

Presence: [0..1]

Definition: Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

Datatype: RestrictedFINXMax52Text on page 2345

29.4.7.2 ClosingLegIdentification <ClsgLegId>

Presence: [0..1]

Definition: Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

Datatype: RestrictedFINXMax16Text on page 2343

29.4.7.3 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

29.4.7.4 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

29.4.7.5 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxd>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

29.4.7.6 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxd>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

29.4.7.7 AccountOwner <AcctOwnc>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnc> contains the following elements (see [PartyIdentification156 on page 1765](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

29.4.7.8 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30 on page 1369](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

29.4.7.9 BlockChainAddressOrWallet <BlickChainAdrOrWilt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlickChainAdrOrWilt> contains the following elements (see [BlockChainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

29.4.7.10 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C31 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00383

– *Error Text:* SafekeepingPlaceFormat or LEI must be present.

29.4.7.11 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2](#) on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

29.4.7.12 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C13 DescriptionPresenceRule](#), [C14 DescriptionUsageRule](#), [C16 ISINGuideline](#), [C17 ISINPresenceRule](#), [C20 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

29.4.7.13 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

29.4.7.14 OpeningSettlementAmount <OpngSttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

OpeningSettlementAmount <OpngSttlmAmt> contains the following elements (see [AmountAndDirection67](#) on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1429
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1430
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1430

29.4.7.15 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

29.4.7.16 OpeningSettlementDate <OpngSttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

OpeningSettlementDate <OpngSttlmDt> contains one of the following elements (see [SettlementDate32Choice](#) on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1474
Or}	DateCode <DtCd>	[1..1]	±		1475

29.4.7.17 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Closing date/time or maturity date/time of the transaction.

TerminationDate <TermntnDt> contains one of the following elements (see [TerminationDate7Choice](#) on page 1473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1473
Or}	Code <Cd>	[1..1]			1474
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	±		1474

29.4.7.18 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

29.4.7.19 ExpectedSettlementDate <XpctdSttlmDt>

Presence: [0..1]

Definition: Date/time at which the sender expects settlement.

ExpectedSettlementDate <XpctdSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

29.4.7.20 ExpectedValueDate <XpctdValDt>

Presence: [0..1]

Definition: For against payment transactions, the value date/time at which the account servicer expects the settlement amount to be credited or debited.

ExpectedValueDate <XpctdValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

29.4.7.21 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

29.4.7.22 RateChangeDate <RateChngDt>

Presence: [0..1]

Definition: Date/Time at which rate change has taken place.

RateChangeDate <RateChngDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

29.4.7.23 SecuritiesFinancingTransactionType <SctiesFincgTxTp>

Presence: [1..1]

Definition: Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.

Datatype: [SecuritiesFinancingTransactionType2Code](#) on page 2290

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

29.4.7.24 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2261](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

29.4.7.25 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2205](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

29.4.7.26 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters applied to the settlement of a security transfer.

Impacted by: [C8 CashClearingSystemRule](#), [C33 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails173](#) on page 1977 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1978
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1978
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1978
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1978
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1979
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1979
	CashClearingSystem <CshClrSys>	[0..1]	±		1979
	TaxCapacity <TaxCpcty>	[0..1]	±		1979
	MarketClientSide <MktClntSd>	[0..1]	±		1980
	BlockTrade <BlckTrad>	[0..1]	±		1980
	LegalRestrictions <LglRstrctns>	[0..1]	±		1980
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1980
	NettingEligibility <NetgElgblty>	[0..1]	±		1981
	CCPEligibility <CCPElgbly>	[0..1]	±		1981
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1981
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1981

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

29.4.7.27 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see [RateType67Choice](#) on page 1675 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1675
Or}	Proprietary <Prtry>	[1..1]	±		1675

29.4.7.28 VariableRateSupport <VarblRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarblRateSpprt> contains the following elements (see [RateName2](#) on page 1852 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1852
	RateName <RateNm>	[1..1]	Text		1852

29.4.7.29 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: [C35 SignRule](#)

RepurchaseRate <RpRate> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

29.4.7.30 StockLoanMargin <StockLnMrgn>

Presence: [0..1]

Definition: Percentage mark-up on a loan consideration used to reflect the lender's risk.

Impacted by: [C35 SignRule](#)

StockLoanMargin <StockLnMrgn> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**
 (Guideline)
 When Sign is present, rate must not be zero.

29.4.7.31 SecuritiesHaircut <SctiesHrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Impacted by: [C35 SignRule](#)

SecuritiesHaircut <SctiesHrcut> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**
 (Guideline)
 When Sign is present, rate must not be zero.

29.4.7.32 PricingRate <PricgRate>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount, as agreed between the counterparties.

PricingRate <PricgRate> contains one of the following elements (see [RateOrName2Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C55	1714
Or}	RateName <RateNm>	[1..1]	±		1714

29.4.7.33 Spread <Sprd>

Presence: [0..1]

Definition: Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

Impacted by: [C35 SignRule](#)

Spread <Sprd> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

29.4.7.34 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C7 BookTransferGuideline](#), [C12 DepositoryGuideline](#), [C21 Party2PresenceRule](#), [C22 Party3PresenceRule](#), [C23 Party4PresenceRule](#), [C24 Party5PresenceRule](#), [C32 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties107](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1870
	Party1 <Pty1>	[0..1]	±	C27, C29	1871
	Party2 <Pty2>	[0..1]	±	C27, C29	1872
	Party3 <Pty3>	[0..1]	±	C27, C29	1873
	Party4 <Pty4>	[0..1]	±	C27, C29	1875
	Party5 <Pty5>	[0..1]	±	C27, C29	1876

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

29.4.7.35 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C7 BookTransferGuideline, C12 DepositoryGuideline, C21 Party2PresenceRule,
C22 Party3PresenceRule, C23 Party4PresenceRule, C24 Party5PresenceRule,
C32 SettlementChainGuideline

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties107](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1870
	Party1 <Pty1>	[0..1]	±	C27, C29	1871
	Party2 <Pty2>	[0..1]	±	C27, C29	1872
	Party3 <Pty3>	[0..1]	±	C27, C29	1873
	Party4 <Pty4>	[0..1]	±	C27, C29	1875
	Party5 <Pty5>	[0..1]	±	C27, C29	1876

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

29.4.7.36 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification170 on page 1755](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1756
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1756
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1756
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1757
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1757
	LEI <LEI>	[0..1]	IdentifierSet		1757

29.4.7.37 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: [RestrictedFINXMax350Text on page 2345](#)

29.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C36 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

30 MX sese.035.002.11 SecuritiesFinancingConfirmation002V11

30.1 MessageDefinition Functionality

Scope

A securities financing transaction account servicer sends a SecuritiesFinancingConfirmation to an account owner to confirm or advise of the partial or full settlement of the opening or closing leg of a securities financing transaction.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants
- an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or
- a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesFinancingConfirmation002V11 MessageDefinition is composed of 16 MessageBuildingBlocks:

A. TransactionIdentificationDetails

Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

B. AdditionalParameters

Additional parameters for the transaction.

C. TradeDetails

Details of the securities financing deal.

D. FinancialInstrumentIdentification

Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

- E. FinancialInstrumentAttributes
Elements characterising a financial instrument.
- F. QuantityAndAccountDetails
Details related to the account and quantity involved in the transaction.
- G. SecuritiesFinancingDetails
Details of the closing of the securities financing transaction.
- H. StandingSettlementInstructionDetails
Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.
- I. SettlementParameters
Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.
- J. DeliveringSettlementParties
Identifies the chain of delivering settlement parties.
- K. ReceivingSettlementParties
Identifies the chain of receiving settlement parties.
- L. CashParties
Cash parties involved in the transaction if different from the securities settlement parties.
- M. SettledAmount
Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.
- N. OtherAmounts
Other amounts than the settlement amount.
- O. OtherBusinessParties
Other business parties relevant to the transaction.
- P. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

30.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgConf>	[1..1]		C10, C18, C40, C51, C52	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]	±	C58	1050
	AdditionalParameters <AddtlParams>	[0..1]	±	C32	1051
	TradeDetails <TradDtls>	[1..1]		C3, C17, C25, C38, C57	1052
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1054
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1055
	TradeDate <TradDt>	[0..1]	±		1055
	SettlementDate <SttlmDt>	[0..1]	±		1055
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		1055
	DealPrice <DealPric>	[0..1]	±		1056
	Reporting <Rptg>	[0..*]	±		1056
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C30	1056
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1057
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1057
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1057
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1057
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1058
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C20, C21, C27, C28, C31	1058
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C37	1059
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C41, C45, C49	1061
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			1063
	SecuritiesFinancingTradIdentification <SctiesFincgTradId>	[0..1]	Text		1065
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		1065

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TerminationDate <TermntnDt>	[0..1]	±		1065
	RateChangeDate <RateChngDt>	[0..1]	±		1065
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		1065
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		1066
	RateType <RateTp>	[0..1]	±		1066
	Revaluation <Rvaltn>	[0..1]	±		1066
	LegalFramework <LglFrmwk>	[0..1]	±		1066
	InterestComputationMethod <IntrstCmptrnMtd>	[0..1]	±		1067
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		1067
	InterestPayment <IntrstPmt>	[0..1]	Indicator		1067
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		1067
	RepurchaseRate <RpRate>	[0..1]	±	C55	1068
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C55	1068
	SecuritiesHaircut <ScitiesHrcut>	[0..1]	±	C55	1068
	ChargesRate <ChrgsRate>	[0..1]	±	C55	1069
	PricingRate <PrigRate>	[0..1]	±		1069
	Spread <Sprd>	[0..1]	±	C55	1070
	TransactionCallDelay <TxCallDely>	[0..1]	Text		1070
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		1070
	DealAmount <DealAmt>	[0..1]	±		1070
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1070
	ForfeitAmount <FrftAmt>	[0..1]	±		1071
	PremiumAmount <PrmAmt>	[0..1]	±		1071
	TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>	[0..1]	±		1071
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		1072
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		1072
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C59	1072
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		1073
	Counterparty <CtrPty>	[1..1]	±		1073
	Vendor <Vndr>	[0..1]	±		1073
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C9, C19, C33,	1074

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C34, C35, C36, C53	
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C19, C33, C34, C35, C36, C53	1076
	SettlementParameters <SttlmParams>	[0..1]		C11, C54	1079
	Priority <Prty>	[0..1]	±		1080
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1080
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1080
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1081
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		1081
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1081
	CashClearingSystem <CshClrSys>	[0..1]	±		1081
	TaxCapacity <TaxCpcty>	[0..1]	±		1082
	MarketClientSide <MktClntSd>	[0..1]	±		1082
	BlockTrade <BlckTrad>	[0..1]	±		1082
	LegalRestrictions <LglRstrctns>	[0..1]	±		1082
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1083
	NettingEligibility <NetgElgbly>	[0..1]	±		1083
	CCPEligibility <CCPElgbly>	[0..1]	±		1083
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1083
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1084
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1084
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C9, C19, C33, C34, C35, C36, C53	1084
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C9, C19, C33, C34, C35, C36, C53	1087
	CashParties <CshPties>	[0..1]	±		1089

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledAmount <StldAmt>	[0..1]	±		1090
	OtherAmounts <OthrAmts>	[0..1]	±		1090
	OtherBusinessParties <OthrBizPties>	[0..1]		C26, C39	1091
	Investor <Invstr>	[0..*]	±	C24, C43, C47	1092
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C44, C48	1094
	StockExchange <StockXchg>	[0..1]	±		1095
	TradeRegulator <TradRgltr>	[0..1]	±		1095
	TripartyAgent <TrptyAgt>	[0..1]	±	C44, C48	1095
	Broker <Brkr>	[0..1]	±	C44, C48	1096
	SupplementaryData <SplmtryData>	[0..*]	±	C56	1098

30.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C5 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C6 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C7 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C8 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C9 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C10 BuyerSSIRule

(Rule)

If standing settlement instruction applies and the confirmation is on a delivery, then Buyer must be present. (CrossElementComplexRule)

```
On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
  value 'Delivery'
  And /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00117
- *Error Text:* Buyer must be present.

This constraint is defined at the MessageDefinition level.

C11 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C12 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C13 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C14 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C15 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C16 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C17 CurrencyToBuyOrSellRule

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account

owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C18 DeliveringDepositoryAndParty1Rule

(Rule)

If the confirmation is on a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present. (CrossElementComplexRule)

```
On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
  value 'Receive'
  And /StandingSettlementInstructionDetails is absent
Following Must be True
  /DeliveringSettlementParties/Depository Must be present
  And /DeliveringSettlementParties/Party1 Must be present
```


Error handling:

- *Error severity:* Fatal
- *Error Code:* X00121
- *Error Text:* DeliveringDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C19 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C20 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C21 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C22 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C23 IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

C24 IdentificationNationalityOfInvestorRule

(Rule)

Identification and/or Nationality must be present.

C25 InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C26 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C27 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C28 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C29 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C30 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C31 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C32 PartialSettlementGuideline

(Guideline)

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on www.smpg.info.

C33 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C34 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C35 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C36 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C37 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C38 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C39 QualifiedForeignIntermediaryRule

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C40 ReceivingDepositoryAndParty1Rule

(Rule)

If the confirmation is on a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

 And /StandingSettlementInstructionDetails is absent

Following Must be True

 /ReceivingSettlementParties/Depository Must be present

 And /ReceivingSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00140
- *Error Text:* ReceivingDepository and Party1 must be present.

This constraint is defined at the MessageDefinition level.

C41 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C42 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C43 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C44 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C45 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C46 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C47 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C48 SafekeepingAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C49 SafekeepingAccountOrBlockchainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C50 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C51 SellerSSIRule

(Rule)

If standing settlement instruction applies and the confirmation is on a receive, then Seller must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Receive'

And /StandingSettlementInstructionDetails is present

Following Must be True

 /StandingSettlementInstructionDetails/Counterparty/Seller Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00143
- *Error Text:* Seller must be present.

This constraint is defined at the MessageDefinition level.

C52 SettledAmountRule

(Rule)

If the instruction is against payment, then SettledAmount must be present. (CrossElementComplexRule)

On Condition

 /TransactionIdentificationDetails/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

 /SettledAmount Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00144
- *Error Text:* SettledAmount must be present.

This constraint is defined at the MessageDefinition level.

C53 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C54 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C55 SignRule

(Guideline)

When Sign is present, rate must not be zero.

C56 SupplementaryDataRule

(Rule)

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.

C57 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C58 TwoLegTransactionOpeningClosingRule

(Rule)

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the below combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

C59 VendorPresenceRule

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

30.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

30.4.1 TransactionIdentificationDetails <TxIdDtIs>

Presence: [1..1]

Definition: Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

Impacted by: [C58 TwoLegTransactionOpeningClosingRule](#)

TransactionIdentificationDetails <TxIdDtIs> contains the following elements (see [TransactionTypeAndAdditionalParameters19](#) on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1534
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1534
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1534
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1535
	Payment <Pmt>	[1..1]	CodeSet		1535
	CommonIdentification <CmonId>	[0..1]	Text		1535
	PoolIdentification <PoolId>	[0..1]	Text		1535
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1535

Constraints

- **TwoLegTransactionOpeningClosingRule**

(Rule)

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the below combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

30.4.2 AdditionalParameters <AddtlParams>

Presence: [0..1]

Definition: Additional parameters for the transaction.

Impacted by: C32 PartialSettlementGuideline

AdditionalParameters <AddtlParams> contains the following elements (see [AdditionalParameters26](#) on page 1575 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1575
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1575
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		1576

Constraints

- **PartialSettlementGuideline**

(Guideline)

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on www.smpg.info.

30.4.3 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the securities financing deal.

Impacted by: [C3 AdditionalDetailsRule](#), [C17 CurrencyToBuyOrSellRule](#), [C25 InvestorCapacityRule](#), [C38 PlaceOfTradeRule](#), [C57 TradeDateTimeUTCRule](#)

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails124** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1054
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1055
	TradeDate <TradDt>	[0..1]	±		1055
	SettlementDate <SttlmDt>	[0..1]	±		1055
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		1055
	DealPrice <DealPric>	[0..1]	±		1056
	Reporting <Rptg>	[0..*]	±		1056
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C30	1056
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1057
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1057
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1057
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrdgAddtlDtIs>	[0..1]	Text		1057
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		1058

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.

- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.

- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.

- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.

- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery

- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.

- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.

- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.

- a bilateral agreement regarding the use of this field has been established.

• **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

• **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

• **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

30.4.3.1 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2](#) on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

30.4.3.2 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

30.4.3.3 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

30.4.3.4 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate20Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1476
Or}	DateCode <DtCd>	[1..1]	±		1476

30.4.3.5 EffectiveSettlementDate <FctvSttlmDt>

Presence: [1..1]

Definition: Date and time at which a transaction is completed and cleared, that is, payment is effected and securities are delivered.

EffectiveSettlementDate <FctvSttlmDt> contains one of the following elements (see [SettlementDate22Choice](#) on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1475
Or}	DateCode <DtCd>	[1..1]	±		1475

30.4.3.6 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price11](#) on page 1784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1784
{Or	Yielded <Yldd>	[1..1]	Indicator		1784
Or}	ValueType <ValTp>	[1..1]	CodeSet		1785
	Value <Val>	[1..1]	±		1785

30.4.3.7 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting9Choice](#) on page 1676 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1677

30.4.3.8 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C30 NumberRule](#)

Datatype: [Max3Number](#) on page 2336

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

30.4.3.9 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition6Choice](#) on page 2175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2175
Or}	Proprietary <Prtry>	[1..1]	±		2176

30.4.3.10 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity5Choice](#) on page 1673 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1673

30.4.3.11 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator4Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1672

30.4.3.12 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: [RestrictedFINXMax350Text on page 2345](#)

30.4.3.13 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [RestrictedFINXMax350Text on page 2345](#)

30.4.4 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C20 DescriptionPresenceRule](#), [C21 DescriptionUsageRule](#), [C27 ISINGuideline](#),
[C28 ISINPresenceRule](#), [C31 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20 on page 1516](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

30.4.5 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 AdditionalDetailsRule, C37 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122 on page 1491](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvsPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

30.4.6 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C41 SafekeepingAccountOrBlockChainAddress1Rule, C45 SafekeepingAccountOrBlockChainAddress2Rule, C49 SafekeepingAccountOrBlockChainAddress3Rule

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount103](#) on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		1831
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C14	1831
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	1832
	PreviouslySettledAmount <PrevslySttldAmt>	[0..1]	±		1832
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1833
	AccountOwner <AcctOwnr>	[0..1]	±		1833
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1833
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1834
	CashAccount <CshAcct>	[0..1]	±		1834
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1834

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

Following Must be True

 /SafekeepingAccount Must be present

Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

30.4.7 **SecuritiesFinancingDetails <SctiesFincgDtls>**

Presence: [0..1]

Definition: Details of the closing of the securities financing transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following
SecuritiesFinancingTransactionDetails46 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		1065
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		1065
	TerminationDate <TermtnDt>	[0..1]	±		1065
	RateChangeDate <RateChngDt>	[0..1]	±		1065
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		1065
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		1066
	RateType <RateTp>	[0..1]	±		1066
	Revaluation <Rvaltn>	[0..1]	±		1066
	LegalFramework <LglFrmwk>	[0..1]	±		1066
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		1067
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		1067
	InterestPayment <IntrstPmt>	[0..1]	Indicator		1067
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		1067
	RepurchaseRate <RpRate>	[0..1]	±	C55	1068
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C55	1068
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C55	1068
	ChargesRate <ChrgsRate>	[0..1]	±	C55	1069
	PricingRate <PricgRate>	[0..1]	±		1069
	Spread <Sprd>	[0..1]	±	C55	1070
	TransactionCallDelay <TxCallDely>	[0..1]	Text		1070
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		1070
	DealAmount <DealAmt>	[0..1]	±		1070
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1070
	ForfeitAmount <FrftAmt>	[0..1]	±		1071
	PremiumAmount <PrmAmt>	[0..1]	±		1071
	TerminationAmountPerPieceOfCollateral <TermtnAmtPerPcOfColl>	[0..1]	±		1071
	TerminationTransactionAmount <TermtnTxAmt>	[0..1]	±		1072
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		1072

30.4.7.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

Presence: [0..1]

Definition: Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

Datatype: [RestrictedFINXMax52Text on page 2345](#)

30.4.7.2 ClosingLegIdentification <ClsgLegId>

Presence: [0..1]

Definition: Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

30.4.7.3 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Closing date/time or maturity date/time of the transaction.

TerminationDate <TermntnDt> contains one of the following elements (see [TerminationDate7Choice on page 1473](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1473
Or}	Code <Cd>	[1..1]			1474
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	±		1474

30.4.7.4 RateChangeDate <RateChngDt>

Presence: [0..1]

Definition: Date/Time at which rate change has taken place.

RateChangeDate <RateChngDt> contains one of the following elements (see [DateAndDateTime2Choice on page 1478](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

30.4.7.5 EarliestCallbackDate <EarlstCallBckDt>

Presence: [0..1]

Definition: Earliest date/time at which the call back can take place.

EarliestCallbackDate <EarlstCallBckDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

30.4.7.6 CommissionCalculationDate <ComssnClctnDt>

Presence: [0..1]

Definition: Date/time at which the commission is calculated.

CommissionCalculationDate <ComssnClctnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

30.4.7.7 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see [RateType67Choice](#) on page 1675 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1675
Or}	Proprietary <Prtry>	[1..1]	±		1675

30.4.7.8 Revaluation <Rvaltn>

Presence: [0..1]

Definition: Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

Revaluation <Rvaltn> contains one of the following elements (see [RevaluationIndicator4Choice](#) on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1682
Or}	Proprietary <Prtry>	[1..1]	±		1682

30.4.7.9 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see [LegalFramework4Choice](#) on page 1674 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1675

30.4.7.10 InterestComputationMethod <IntrstCmptnMtd>

Presence: [0..1]

Definition: Identifies the computation method of accrued interest of the related financial instrument.

InterestComputationMethod <IntrstCmptnMtd> contains one of the following elements (see [InterestComputationMethodFormat5Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1707
Or}	Proprietary <Prtry>	[1..1]	±		1710

30.4.7.11 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Specifies whether the maturity date of the securities financing transaction may be modified.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

30.4.7.12 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Specifies whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

30.4.7.13 VariableRateSupport <VarblRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarbIRateSpprt> contains the following elements (see [RateName2](#) on page 1852 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1852
	RateName <RateNm>	[1..1]	Text		1852

30.4.7.14 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: [C55 SignRule](#)

RepurchaseRate <RpRate> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

30.4.7.15 StockLoanMargin <StockLnMrgn>

Presence: [0..1]

Definition: Percentage mark-up on a loan consideration used to reflect the lender's risk.

Impacted by: [C55 SignRule](#)

StockLoanMargin <StockLnMrgn> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

30.4.7.16 SecuritiesHaircut <SctiesHrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Impacted by: [C55 SignRule](#)

SecuritiesHaircut <SctiesHrcut> contains the following elements (see [Rate2 on page 1851](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

30.4.7.17 ChargesRate <ChrgsRate>

Presence: [0..1]

Definition: Interest rate paid in the context of a securities financing transaction.

Impacted by: [C55 SignRule](#)

ChargesRate <ChrgsRate> contains the following elements (see [Rate2 on page 1851](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

30.4.7.18 PricingRate <PricgRate>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount, as agreed between the counterparties.

PricingRate <PricgRate> contains one of the following elements (see [RateOrName2Choice on page 1714](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C55	1714
Or}	RateName <RateNm>	[1..1]	±		1714

30.4.7.19 Spread <Sprd>

Presence: [0..1]

Definition: Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

Impacted by: [C55 SignRule](#)

Spread <Sprd> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

30.4.7.20 TransactionCallDelay <TxCallDely>

Presence: [0..1]

Definition: Minimum number of days' notice a counterparty needs for terminating the transaction.

Datatype: [Exact3NumericText](#) on page 2337

30.4.7.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

Presence: [0..1]

Definition: Total number of collateral instructions involved in the transaction.

Datatype: [Exact3NumericText](#) on page 2337

30.4.7.22 DealAmount <DealAmt>

Presence: [0..1]

Definition: Principal amount of a trade (for second leg).

DealAmount <DealAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

30.4.7.23 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

30.4.7.24 ForfeitAmount <FrftAmt>

Presence: [0..1]

Definition: Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.

ForfeitAmount <FrftAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

30.4.7.25 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Difference between the amount of money of the first leg and the amount of the second leg of the transaction.

PremiumAmount <PrmAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

30.4.7.26 TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>

Presence: [0..1]

Definition: Amount of money to be settled per piece of collateral to terminate the transaction.

TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

30.4.7.27 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see AmountAndDirection59 on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

30.4.7.28 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: RestrictedFINXMax140Text on page 2343

30.4.8 StandingSettlementInstructionDetails <StgSttlmInstrDtIs>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C59 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtIs> contains the following StandingSettlementInstruction19 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1073
	Counterparty <CtrPty>	[1..1]	±		1073
	Vendor <Vndr>	[0..1]	±		1073
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C9, C19, C33, C34, C35, C36, C53	1074
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C19, C33, C34, C35, C36, C53	1076

Constraints

• **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'
 Following Must be True
 /Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

30.4.8.1 SettlementStandingInstructionDatabase <SttImStgInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStgInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase5Choice](#) on page 1687 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687

30.4.8.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty16Choice](#) on page 1722 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C42, C46	1722
Or}	Buyer <Buyr>	[1..1]	±	C42, C46	1723

30.4.8.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

30.4.8.4 OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C9 BookTransferGuideline](#), [C19 DepositoryGuideline](#), [C33 Party2PresenceRule](#), [C34 Party3PresenceRule](#), [C35 Party4PresenceRule](#), [C36 Party5PresenceRule](#), [C53 SettlementChainGuideline](#)

OtherDeliveringSettlementParties <OthrDlvrngSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

30.4.8.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: C9 BookTransferGuideline, C19 DepositoryGuideline, C33 Party2PresenceRule,
C34 Party3PresenceRule, C35 Party4PresenceRule, C36 Party5PresenceRule,
C53 SettlementChainGuideline

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see [SettlementParties105 on page 1892](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

30.4.9 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C11 CashClearingSystemRule](#), [C54 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following **SettlementDetails151** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1080
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1080
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1080
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1081
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1081
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1081
	CashClearingSystem <CshClrSys>	[0..1]	±		1081
	TaxCapacity <TaxCpcty>	[0..1]	±		1082
	MarketClientSide <MktClntSd>	[0..1]	±		1082
	BlockTrade <BlckTrad>	[0..1]	±		1082
	LegalRestrictions <LglRstrctns>	[0..1]	±		1082
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1083
	NettingEligibility <NetgElgbly>	[0..1]	±		1083
	CCPEligibility <CCPElgbly>	[0..1]	±		1083
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1083
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1084
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1084

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

30.4.9.1 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction was executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric5Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1671
Or}	Proprietary <Prty>	[1..1]	±		1671

30.4.9.2 SettlementTransactionCondition <StlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade was to be settled.

SettlementTransactionCondition <StlmTxCond> contains one of the following elements (see [SettlementTransactionCondition22Choice](#) on page 2178 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2178
Or}	Proprietary <Prty>	[1..1]	±		2179

30.4.9.3 SettlingCapacity <StlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <StlgCpcty> contains one of the following elements (see [SettlingCapacity8Choice](#) on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prty>	[1..1]	±		1696

30.4.9.4 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

30.4.9.5 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

30.4.9.6 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there was change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership5Choice](#) on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1644
Or}	Proprietary <Prtry>	[1..1]	±		1644

30.4.9.7 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem5Choice](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

30.4.9.8 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty5Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695

30.4.9.9 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction was for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide7Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1572
Or}	Proprietary <Prtry>	[1..1]	±		1572

30.4.9.10 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction was a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade5Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

30.4.9.11 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LgIRstrctns> contains one of the following elements (see [Restriction6Choice](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1697

30.4.9.12 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction was to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod5Choice](#) on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

30.4.9.13 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility5Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701

30.4.9.14 CCPEligibility <CCPElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgblty> contains one of the following elements (see [CentralCounterPartyEligibility5Choice](#) on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1643
Or}	Proprietary <Prtry>	[1..1]	±		1643

30.4.9.15 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing8Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1693

30.4.9.16 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement was allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2315

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

30.4.9.17 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities were requested to be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

30.4.10 DeliveringSettlementParties <DlvrngSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C9 BookTransferGuideline](#), [C19 DepositoryGuideline](#), [C33 Party2PresenceRule](#), [C34 Party3PresenceRule](#), [C35 Party4PresenceRule](#), [C36 Party5PresenceRule](#), [C53 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties105 on page 1892](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

30.4.11 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C9 BookTransferGuideline](#), [C19 DepositoryGuideline](#), [C33 Party2PresenceRule](#), [C34 Party3PresenceRule](#), [C35 Party4PresenceRule](#), [C36 Party5PresenceRule](#), [C53 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```


Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

30.4.12 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties38](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1743
	DebtorAgent <DbtrAgt>	[0..1]	±		1743
	Creditor <Cdtr>	[0..1]	±		1744
	CreditorAgent <CdtrAgt>	[0..1]	±		1744
	Intermediary <Intrmy>	[0..1]	±		1745

30.4.13 SettledAmount <SttldAmt>

Presence: [0..1]

Definition: Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

SettledAmount <SttldAmt> contains the following elements (see [AmountAndDirection96](#) on page 1390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1391
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1391
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1391
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1391
	Amount <Amt>	[1..1]	Amount	C1, C13	1392
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1392
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1393
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1393
	ValueDate <ValDt>	[0..1]	±		1394

30.4.14 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts42](#) on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1418
	ChargesFees <ChrgsFees>	[0..1]	±		1419
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1419
	TradeAmount <TradAmt>	[0..1]	±		1419
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1420
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1420
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1420
	LocalTax <LclTax>	[0..1]	±		1421
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1421
	Margin <Mrgn>	[0..1]	±		1421
	Other <Othr>	[0..1]	±		1422
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1422
	ShippingAmount <ShppgAmt>	[0..1]	±		1422
	SpecialConcession <SpclCncssn>	[0..1]	±		1423
	StampDuty <StmpDty>	[0..1]	±		1423
	StockExchangeTax <StockXchgTax>	[0..1]	±		1424
	TransferTax <TrfTax>	[0..1]	±		1424
	TransactionTax <TxTax>	[0..1]	±		1424
	ValueAddedTax <ValAddedTax>	[0..1]	±		1425
	WithholdingTax <WhldgTax>	[0..1]	±		1425
	NetGainLoss <NetGnLoss>	[0..1]	±		1425
	ConsumptionTax <CsmptnTax>	[0..1]	±		1426
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1426
	BookValue <BookVal>	[0..1]	±		1426
	ResearchFee <RsrchFee>	[0..1]	±		1427

30.4.15 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C26 InvestorCountryCodeRule](#), [C39 QualifiedForeignIntermediaryRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C24, C43, C47	1092
	QualifiedForeignIntermediary <QlfdFrqnIntrmy>	[0..1]	±	C44, C48	1094
	StockExchange <StockXchg>	[0..1]	±		1095
	TradeRegulator <TradRgltr>	[0..1]	±		1095
	TripartyAgent <TrptyAgt>	[0..1]	±	C44, C48	1095
	Broker <Brkr>	[0..1]	±	C44, C48	1096

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

30.4.15.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C24 IdentificationNationalityOfInvestorRule, C43 SafekeepingAccountOrBlockChainAddress1Rule, C47 SafekeepingAccountOrBlockChainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount208](#) on page 1732 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1733
	LEI <LEI>	[0..1]	IdentifierSet		1733
	AlternateIdentification <AltrnId>	[0..1]	±		1734
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1734
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1734
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1734
	ProcessingIdentification <PrcgId>	[0..1]	Text		1735
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1735

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

30.4.15.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C44 SafekeepingAccountOrBlockChainAddress1Rule, C48 SafekeepingAccountOrBlockChainAddress2Rule

QualifiedForeignIntermediary <QlfdFrngIntrmy> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrnId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

30.4.15.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

30.4.15.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

30.4.15.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: [C44 SafekeepingAccountOrBlockChainAddress1Rule](#), [C48 SafekeepingAccountOrBlockChainAddress2Rule](#)

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount209](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1731
	ProcessingIdentification <Prcgld>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockchainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockchainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

30.4.15.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C44 SafekeepingAccountOrBlockChainAddress1Rule ____, C48 SafekeepingAccountOrBlockChainAddress2Rule __

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both may be present.

30.4.16 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C56 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

31 **MX sese.036.002.08**

SecuritiesFinancingModificationInstruction002V08

31.1 **MessageDefinition Functionality**

Scope

An account owner sends a SecuritiesFinancingModificationInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of an update in the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction that does not impact the original transaction securities quantity.

Such a change may be:

- the providing of closing details not available at the time of the sending of the Securities Financing Instruction, for example, termination date for an open repo,
- the providing of a new rate, for example, a repo rate,
- the rollover of a position extending the closing or maturity date.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesFinancingModificationInstruction002V08 MessageDefinition is composed of 10 MessageBuildingBlocks:

- A. TransactionTypeAndModificationAdditionalParameters
Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing), modification information and other parameters.
- B. TradeDetails
Details of the securities financing deal.
- C. FinancialInstrumentIdentification
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.
- D. QuantityAndAccountDetails
Details related to the account and quantity involved in the transaction.
- E. SecuritiesFinancingAdditionalDetails
Details of the closing of the securities financing transaction.
- F. SettlementParameters
Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.
- G. DeliveringSettlementParties
Identifies the chain of delivering settlement parties.
- H. ReceivingSettlementParties
Identifies the chain of receiving settlement parties.
- I. OpeningSettlementAmount
Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.
- J. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

31.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgModInstr>	[1..1]		C31	
	TransactionTypeAndModificationAdditionalParameters <TxTpAndModAddtlParams>	[1..1]	±		1110
	TradeDetails <TradDtls>	[1..1]		C3, C36	1110
	TradeDate <TradDt>	[0..1]	±		1111
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1111
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C19	1111
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		1111
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C12, C13, C17, C18, C20	1112
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C25, C27, C29	1113
	SecuritiesFinancingAdditionalDetails <SctiesFincgAddtlDtls>	[1..1]			1115
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		1117
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		1117
	TerminationDate <TermntnDt>	[0..1]	±		1117
	RateChangeDate <RateChngDt>	[0..1]	±		1117
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		1117
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		1118
	RateType <RateTp>	[0..1]	±		1118
	Revaluation <Rvaltn>	[0..1]	±		1118
	LegalFramework <LglFrmwk>	[0..1]	±		1118
	InterestComputationMethod <IntrstCmpnMtd>	[0..1]	±		1119
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		1119
	InterestPayment <IntrstPmt>	[0..1]	Indicator		1119
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		1119
	RepurchaseRate <RpRate>	[0..1]	±	C34	1120
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C34	1120
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C34	1120
	ChargesRate <ChrgsRate>	[0..1]	±	C34	1121

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PricingRate <PricgRate>	[0..1]	±		1121
	Spread <Sprd>	[0..1]	±	C34	1122
	TransactionCallDelay <TxCallDely>	[0..1]	Text		1122
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		1122
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1122
	DealAmount <DealAmt>	[0..1]	±		1122
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1123
	ForfeitAmount <FrftAmt>	[0..1]	±		1123
	PremiumAmount <PrmAmt>	[0..1]	±		1123
	TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>	[0..1]	±		1124
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		1124
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		1124
	SettlementParameters <SttlmParams>	[0..1]	±	C7, C15, C33	1124
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C6, C11, C21, C22, C23, C24, C32	1126
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C6, C11, C21, C22, C23, C24, C32	1128
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		1131
	SupplementaryData <SplmtryData>	[0..*]	±	C35	1131

31.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C4 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C5 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C6 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C7 CashClearingSystemRule

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C8 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C9 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C10 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C11 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C12 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C13 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C14 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C15 FXStandingInstructionPresenceRule

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00124
- *Error Text:* FXStandingInstruction must not be present.

C16 IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

C17 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C18 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C19 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C20 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C21 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C22 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C23 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C24 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C25 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockChainAddressOrWallet. Only one of both may be present.

C26 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C27 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C28 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C29 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C30 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C31 SettlementAmountRule

(Rule)

If the Transaction is against payment, then OpeningSettlementAmount must be present.
(CrossElementComplexRule)

On Condition

```
/TransactionTypeAndModificationAdditionalParameters/Payment is equal to  
value 'AgainstPaymentSettlement'
```

Following Must be True

```
/OpeningSettlementAmount Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145
- *Error Text:* SettlementAmount must be present.

This constraint is defined at the MessageDefinition level.

C32 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C33 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C34 SignRule

(Guideline)

When Sign is present, rate must not be zero.

C35 SupplementaryDataRule

(Rule)

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.

C36 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

31.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

31.4.1 TransactionTypeAndModificationAdditionalParameters <TxTpAndModAddtlParams>

Presence: [1..1]

Definition: Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing), modification information and other parameters.

TransactionTypeAndModificationAdditionalParameters <TxTpAndModAddtlParams> contains the following elements (see [TransactionTypeAndAdditionalParameters20](#) on page 1530 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1531
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1531
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1531
	Payment <Pmt>	[1..1]	CodeSet		1531
	ModificationType <ModTp>	[0..1]	±		1532
	CommonIdentification <CmonId>	[0..1]	Text		1532
	PoolIdentification <PoolId>	[0..1]	Text		1532

31.4.2 TradeDetails <TradDtIs>

Presence: [1..1]

Definition: Details of the securities financing deal.

Impacted by: [C3 AdditionalDetailsRule](#), [C36 TradeDateTimeUTCRule](#)

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails103** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		1111
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1111
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C19	1111
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtIs>	[0..1]	Text		1111

Constraints

- **AdditionalDetailsRule**
(Rule)

Unless bilaterally agreed between the sender and receiver, if `InstructionProcessingAdditionalDetails` is present, then it must not contain information that can be provided in a structured field.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

31.4.2.1 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

31.4.2.2 OpeningSettlementDate <OpngSttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

OpeningSettlementDate <OpngSttlmDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

31.4.2.3 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C19 NumberRule](#)

Datatype: [Max3Number](#) on page 2336

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

31.4.2.4 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: RestrictedFINXMax350Text on page 2345

31.4.3 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C12 DescriptionPresenceRule, C13 DescriptionUsageRule, C17 ISINGuideline, C18 ISINPresenceRule, C20 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see SecurityIdentification20 on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

31.4.4 **QuantityAndAccountDetails <QtyAndAcctDtls>**

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C25 SafekeepingAccountOrBlockChainAddress1Rule, C27 SafekeepingAccountOrBlockChainAddress2Rule, C29 SafekeepingAccountOrBlockChainAddress3Rule

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount105](#) on page 1822 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C14	1823
	AccountOwner <AcctOwnr>	[0..1]	±		1823
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1824
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1824
	CashAccount <CshAcct>	[0..1]	±		1824
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1825

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

 /SafekeepingAccount Must be present

Or /BlockchainAddressOrWallet Must be present

Error handling:

– *Error severity:* Warning

– *Error Code:* X00553

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both must be present.

31.4.5 **SecuritiesFinancingAdditionalDetails** **<SctiesFincgAddtlDtls>**

Presence: [1..1]

Definition: Details of the closing of the securities financing transaction.

SecuritiesFinancingAdditionalDetails <SctiesFincgAddtlDtls> contains the following
SecuritiesFinancingTransactionDetails48 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		1117
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		1117
	TerminationDate <TermtnDt>	[0..1]	±		1117
	RateChangeDate <RateChngDt>	[0..1]	±		1117
	EarliestCallbackDate <EarlstCallBckDt>	[0..1]	±		1117
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		1118
	RateType <RateTp>	[0..1]	±		1118
	Revaluation <Rvaltn>	[0..1]	±		1118
	LegalFramework <LglFrmwk>	[0..1]	±		1118
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		1119
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		1119
	InterestPayment <IntrstPmt>	[0..1]	Indicator		1119
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		1119
	RepurchaseRate <RpRate>	[0..1]	±	C34	1120
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C34	1120
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C34	1120
	ChargesRate <ChrgsRate>	[0..1]	±	C34	1121
	PricingRate <PricgRate>	[0..1]	±		1121
	Spread <Sprd>	[0..1]	±	C34	1122
	TransactionCallDelay <TxCallDely>	[0..1]	Text		1122
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		1122
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1122
	DealAmount <DealAmt>	[0..1]	±		1122
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1123
	ForfeitAmount <FrftAmt>	[0..1]	±		1123
	PremiumAmount <PrmAmt>	[0..1]	±		1123
	TerminationAmountPerPieceOfCollateral <TermtnAmtPerPcOfColl>	[0..1]	±		1124
	TerminationTransactionAmount <TermtnTxAmt>	[0..1]	±		1124
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		1124

31.4.5.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

Presence: [0..1]

Definition: Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

Datatype: [RestrictedFINXMax52Text on page 2345](#)

31.4.5.2 ClosingLegIdentification <ClsgLegId>

Presence: [0..1]

Definition: Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

31.4.5.3 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Closing date/time or maturity date/time of the transaction.

TerminationDate <TermntnDt> contains one of the following elements (see [TerminationDate7Choice on page 1473](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1473
Or}	Code <Cd>	[1..1]			1474
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	±		1474

31.4.5.4 RateChangeDate <RateChngDt>

Presence: [0..1]

Definition: Date/Time at which rate change has taken place.

RateChangeDate <RateChngDt> contains one of the following elements (see [DateAndDateTime2Choice on page 1478](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

31.4.5.5 EarliestCallbackDate <EarlstCallBckDt>

Presence: [0..1]

Definition: Earliest date/time at which the call back can take place.

EarliestCallbackDate <EarlstCallBckDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

31.4.5.6 CommissionCalculationDate <ComssnClctnDt>

Presence: [0..1]

Definition: Date/time at which the commission is calculated.

CommissionCalculationDate <ComssnClctnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

31.4.5.7 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see [RateType67Choice](#) on page 1675 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1675
Or}	Proprietary <Prtry>	[1..1]	±		1675

31.4.5.8 Revaluation <Rvaltn>

Presence: [0..1]

Definition: Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

Revaluation <Rvaltn> contains one of the following elements (see [RevaluationIndicator4Choice](#) on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1682
Or}	Proprietary <Prtry>	[1..1]	±		1682

31.4.5.9 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see [LegalFramework4Choice](#) on page 1674 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1675

31.4.5.10 InterestComputationMethod <IntrstCmptnMtd>

Presence: [0..1]

Definition: Identifies the computation method of accrued interest of the related financial instrument.

InterestComputationMethod <IntrstCmptnMtd> contains one of the following elements (see [InterestComputationMethodFormat5Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1707
Or}	Proprietary <Prtry>	[1..1]	±		1710

31.4.5.11 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Indicates whether the maturity date of the securities financing transaction may be modified.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

31.4.5.12 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

31.4.5.13 VariableRateSupport <VarblRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarblRateSpprt> contains the following elements (see [RateName2](#) on page 1852 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1852
	RateName <RateNm>	[1..1]	Text		1852

31.4.5.14 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: [C34 SignRule](#)

RepurchaseRate <RpRate> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

31.4.5.15 StockLoanMargin <StockLnMrgn>

Presence: [0..1]

Definition: Percentage mark-up on a loan consideration used to reflect the lender's risk.

Impacted by: [C34 SignRule](#)

StockLoanMargin <StockLnMrgn> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

31.4.5.16 SecuritiesHaircut <SctiesHrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Impacted by: [C34 SignRule](#)

SecuritiesHaircut <SctiesHrcut> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

31.4.5.17 ChargesRate <ChrgsRate>

Presence: [0..1]

Definition: Interest rate paid in the context of a securities financing transaction.

Impacted by: [C34 SignRule](#)

ChargesRate <ChrgsRate> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

31.4.5.18 PricingRate <PricgRate>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount, as agreed between the counterparties.

PricingRate <PricgRate> contains one of the following elements (see [RateOrName2Choice](#) on page 1714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C55	1714
Or}	RateName <RateNm>	[1..1]	±		1714

31.4.5.19 Spread <Sprd>

Presence: [0..1]

Definition: Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

Impacted by: [C34 SignRule](#)

Spread <Sprd> contains the following elements (see [Rate2](#) on page 1851 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

31.4.5.20 TransactionCallDelay <TxCallDely>

Presence: [0..1]

Definition: Minimum number of days' notice a counterparty needs for terminating the transaction.

Datatype: [Exact3NumericText](#) on page 2337

31.4.5.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

Presence: [0..1]

Definition: Total number of collateral instructions involved in the transaction.

Datatype: [Exact3NumericText](#) on page 2337

31.4.5.22 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

31.4.5.23 DealAmount <DealAmt>

Presence: [0..1]

Definition: Principal amount of a trade (for second leg).

DealAmount <DealAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

31.4.5.24 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

31.4.5.25 ForfeitAmount <FrftAmt>

Presence: [0..1]

Definition: Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.

ForfeitAmount <FrftAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

31.4.5.26 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Difference between the amount of money of the first leg and the amount of the second leg of the transaction.

PremiumAmount <PrmAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

31.4.5.27 TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>

Presence: [0..1]

Definition: Amount of money to be settled per piece of collateral to terminate the transaction.

TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

31.4.5.28 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see [AmountAndDirection59](#) on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

31.4.5.29 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: [RestrictedFINXMax140Text](#) on page 2343

31.4.6 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C7 CashClearingSystemRule](#), [C15 FXStandingInstructionPresenceRule](#), [C33 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails172](#) on page 1982 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1983
	Priority <Prty>	[0..1]	±		1983
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1983
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1983
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1984
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1984
	BeneficialOwnership <BnfcLOwnrsh>	[0..1]	±		1984
	CashClearingSystem <CshClrSys>	[0..1]	±		1985
	TaxCapacity <TaxCpcty>	[0..1]	±		1985
	MarketClientSide <MktClntSd>	[0..1]	±		1985
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1985
	BlockTrade <BlckTrad>	[0..1]	±		1986
	LegalRestrictions <LglRstrctns>	[0..1]	±		1986
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1986
	NettingEligibility <NetgElgbly>	[0..1]	±		1986
	CCPEligibility <CCPElgbly>	[0..1]	±		1987
	Tracking <Trckg>	[0..1]	±		1987
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1987
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1987
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1988

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **FXStandingInstructionPresenceRule**

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

On Condition

 /HoldIndicator is present

 And /HoldIndicator is equal to value 'true'

Following Must be True

 /FXStandingInstruction Must be absent

Error handling:

- Error severity: Fatal
- Error Code: X00124
- Error Text: FXStandingInstruction must not be present.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

31.4.7 DeliveringSettlementParties <DlvrSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C6 BookTransferGuideline, C11 DepositoryGuideline, C21 Party2PresenceRule,
C22 Party3PresenceRule, C23 Party4PresenceRule, C24 Party5PresenceRule,
C32 SettlementChainGuideline

DeliveringSettlementParties <DlvrSttlmPties> contains the following elements (see SettlementParties107 on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1870
	Party1 <Pty1>	[0..1]	±	C27, C29	1871
	Party2 <Pty2>	[0..1]	±	C27, C29	1872
	Party3 <Pty3>	[0..1]	±	C27, C29	1873
	Party4 <Pty4>	[0..1]	±	C27, C29	1875
	Party5 <Pty5>	[0..1]	±	C27, C29	1876

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

31.4.8 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C6 BookTransferGuideline, C11 DepositoryGuideline, C21 Party2PresenceRule ____,
C22 Party3PresenceRule ____, C23 Party4PresenceRule ____, C24 Party5PresenceRule ____,
C32 SettlementChainGuideline

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties107](#) on page 1868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1870
	Party1 <Pty1>	[0..1]	±	C27, C29	1871
	Party2 <Pty2>	[0..1]	±	C27, C29	1872
	Party3 <Pty3>	[0..1]	±	C27, C29	1873
	Party4 <Pty4>	[0..1]	±	C27, C29	1875
	Party5 <Pty5>	[0..1]	±	C27, C29	1876

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

• **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

31.4.9 OpeningSettlementAmount <OpngSttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

OpeningSettlementAmount <OpngSttlmAmt> contains the following elements (see [AmountAndDirection66](#) on page 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1431
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1432
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1432
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1433

31.4.10 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C35 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

32 MX sese.037.002.07 PortfolioTransferNotification002V07

32.1 MessageDefinition Functionality

Scope

The PortfolioTransferNotification is sent by an account servicer to another account servicer to exchange transfer settlement details information during a retail or institutional client portfolio transfer.

The account servicer will typically be local agent or global custodian acting on behalf of an investment management institution, a broker/dealer or a retail client.

Usage

The exchange of transfer settlement details is the provision, by the delivering account servicer to the receiving account servicer, of the settlement data (such as trade date, settlement date, delivering settlement chain, quantities) of the individual transfers that will take place during a full or partial portfolio transfer. This delivering account servicer message may also include, for validation, the receiving settlement chain as provided by the client. In case the receiving settlement chain is not available to the delivering account servicer, the receiving account servicer may in return provide to the delivering account servicer the receiving settlement chain using the same message.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The PortfolioTransferNotification002V07 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

B. StatementGeneralDetails

Provides general information on the notification.

C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. BlockChainAddressOrWallet

Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

F. TransferNotificationDetails

Details of the transfer.

32.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <PrflTrfNtfctn>	[1..1]		C28, C30, C32, C33	
	Pagination <Pgntn>	[1..1]	±		1144
	StatementGeneralDetails <StmntGnlDtls>	[1..1]	±		1144
	AccountOwner <AcctOwnr>	[0..1]	±		1144
	SafekeepingAccount <StkpgAcct>	[0..1]	±		1145
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1145
	TransferNotificationDetails <TrfNtfctnDtls>	[0..*]		C11, C27, C34, C38	1145
	NotificationSenderTransactionIdentification <NtfctnSndrTxld>	[0..1]	Text		1148
	NotificationReceiverTransactionIdentification <NtfctnRcvrTxld>	[0..1]	Text		1148
	CommonIdentification <Cmonld>	[0..1]	Text		1148
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1148
	Payment <Pmt>	[1..1]	CodeSet		1148
	Status <Sts>	[0..1]			1149
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1149
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1149
Or	Rejected <Rjctd>	[1..1]	±		1150
Or}	Proprietary <Prtry>	[1..1]	±		1150
	TradeDate <TradDt>	[0..1]	±		1150
	SettlementDate <SttlmDt>	[1..1]	±		1151
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C20	1151
	FinancialInstrumentIdentification <FinInstrmld>	[1..1]	±	C13, C14, C17, C18, C21	1151
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C26	1153
	Reporting <Rptg>	[0..*]	±		1155
	QuantityDetails <QtyDtls>	[1..1]	±		1155

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementParameters <SttlmParams>	[0..1]	±	C36	1156
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	1156
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	1159
	SettlementAmount <SttlmAmt>	[0..1]	±		1161
	OtherAmounts <OthrAmts>	[0..1]	±		1161
	OtherBusinessParties <OthrBizPties>	[0..1]		C16	1162
	Investor <Invstr>	[0..1]	±		1163
	StockExchange <StockXchg>	[0..1]	±		1163
	TradeRegulator <TradRgltr>	[0..1]	±		1163
	SupplementaryData <SplmtryData>	[0..*]	±	C37	1163

32.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C4 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C5 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C6 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C7 BookTransferGuideline

(Rule)

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C8 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C9 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C10 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C11 DeliveringParty1Rule

(Rule)

If the instruction is a receive, then DeliveringParty1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00122
- *Error Text:* DeliveringParty1 must be present.

C12 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C13 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C14 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C15 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C16 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

C17 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C18 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C19 ISO8532AndIssuerSchemeNameRule

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C20 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C21 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C22 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C23 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C24 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C25 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C26 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C27 ReceivingParty1Rule

(Rule)

If the instruction is a delivery, then ReceivingParty 1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

C28 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C29 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C30 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

```
On Condition
  /BlockChainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C31 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C32 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

```
Following Must be True
  /SafekeepingAccount Must be present
Or
  /BlockChainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C33 SecuritiesMarketPracticeGroupGuideline

(Rule)

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C34 SettlementAmountRule

(Rule)

If the instruction is against payment, then SettlementAmount must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145
- *Error Text:* SettlementAmount must be present.

C35 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C36 SettlementDetailsRule

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C37 SupplementaryDataRule

(Rule)

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.

C38 TradeDateRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

32.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

32.4.1 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

Pagination <Pgntn> contains the following elements (see [Pagination1](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1670
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1670

32.4.2 StatementGeneralDetails <StmntGnlDtls>

Presence: [1..1]

Definition: Provides general information on the notification.

StatementGeneralDetails <StmntGnlDtls> contains the following elements (see [Statement68](#) on page 1590 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyPortfolioTransferNotificationReference <CtrPtyPrftlTrfNtfctnRef>	[0..1]	Text		1590
	ReportNumber <RptNb>	[0..1]	±		1591
	StatementIdentification <StmntId>	[0..1]	Text		1591
	StatementDateTime <StmntDtTm>	[1..1]	±		1591
	UpdateType <UpdTp>	[0..1]	±		1591
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1591

32.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

32.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

32.4.5 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

32.4.6 TransferNotificationDetails <TrfNtfctnDtls>

Presence: [0..*]

Definition: Details of the transfer.

Impacted by: [C11 DeliveringParty1Rule](#), [C27 ReceivingParty1Rule](#), [C34 SettlementAmountRule](#), [C38 TradeDateRule](#)

TransferNotificationDetails <TrfNtfctnDtls> contains the following **SecuritiesTradeDetails139** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotificationSenderTransactionIdentification <NtfctnSndrTxId>	[0..1]	Text		1148
	NotificationReceiverTransactionIdentification <NtfctnRcvrTxId>	[0..1]	Text		1148
	CommonIdentification <CmonId>	[0..1]	Text		1148
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1148
	Payment <Pmt>	[1..1]	CodeSet		1148
	Status <Sts>	[0..1]			1149
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1149
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1149
Or	Rejected <Rjctd>	[1..1]	±		1150
Or}	Proprietary <Prtry>	[1..1]	±		1150
	TradeDate <TradDt>	[0..1]	±		1150
	SettlementDate <SttlmDt>	[1..1]	±		1151
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C20	1151
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C17, C18, C21	1151
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C26	1153
	Reporting <Rptg>	[0..*]	±		1155
	QuantityDetails <QtyDtls>	[1..1]	±		1155
	SettlementParameters <SttlmParams>	[0..1]	±	C36	1156
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	1156
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C7, C12, C22, C23, C24, C25, C35	1159
	SettlementAmount <SttlmAmt>	[0..1]	±		1161
	OtherAmounts <OthrAmts>	[0..1]	±		1161
	OtherBusinessParties <OthrBizPties>	[0..1]		C16	1162

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1163
	StockExchange <StockXchg>	[0..1]	±		1163
	TradeRegulator <TradRgltr>	[0..1]	±		1163
	SupplementaryData <SplmtryData>	[0..*]	±	C37	1163

Constraints

- **DeliveringParty1Rule**

(Rule)

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

 /SecuritiesMovementType is equal to value 'Receive'

Following Must be True

 /DeliveringSettlementParties Must be present

And /DeliveringSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00122
- *Error Text:* DeliveringParty1 must be present.

- **ReceivingParty1Rule**

(Rule)

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

 /SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

 /ReceivingSettlementParties Must be present

And /ReceivingSettlementParties/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00141
- *Error Text:* ReceivingParty 1 must be present.

- **SettlementAmountRule**

(Rule)

If the instruction is against payment, then SettlementAmount must be present.

On Condition

 /Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

 /SettlementAmount Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00145
- *Error Text:* SettlementAmount must be present.

• **TradeDateRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

32.4.6.1 NotificationSenderTransactionIdentification <NtfctnSndrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the notification receiver.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

32.4.6.2 NotificationReceiverTransactionIdentification <NtfctnRcvrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the notification receiver.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

32.4.6.3 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

32.4.6.4 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2261](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

32.4.6.5 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2205](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

32.4.6.6 Status <Sts>

Presence: [0..1]

Definition: Status of the transfer.

Status <Sts> contains one of the following **PortfolioTransferStatus2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1149
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1149
Or	Rejected <Rjctd>	[1..1]	±		1150
Or}	Proprietary <Prtry>	[1..1]	±		1150

32.4.6.6.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus32Choice](#) on page 2104 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2104
Or}	Reason <Rsn>	[1..*]			2105
	Code <Cd>	[1..1]	±		2105
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2105

32.4.6.6.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus17Choice](#) on page 2103 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2103
Or}	Reason <Rsn>	[1..*]			2104
	Code <Cd>	[1..1]	±		2104
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2104

32.4.6.6.3 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionStatus30Choice](#) on page 2101 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2102
Or}	Reason <Rsn>	[1..*]			2102
	Code <Cd>	[1..1]			2102
{Or	Code <Cd>	[1..1]	CodeSet		2102
Or}	Proprietary <Prtry>	[1..1]	±		2103
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2103

32.4.6.6.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason6](#) on page 2169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2169
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	2169

32.4.6.7 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

32.4.6.8 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate20Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1476
Or}	DateCode <DtCd>	[1..1]	±		1476

32.4.6.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C20 NumberRule](#)

Datatype: [Max3Number](#) on page 2336

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

32.4.6.10 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C13 DescriptionPresenceRule](#), [C14 DescriptionUsageRule](#), [C17 ISINGuideline](#), [C18 ISINPresenceRule](#), [C21 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20 on page 1516](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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
```


Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

32.4.6.11 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 AdditionalDetailsRule, C26 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122 on page 1491](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvsPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

32.4.6.12 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting8Choice](#) on page 1677 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1678

32.4.6.13 QuantityDetails <QtyDtls>

Presence: [1..1]

Definition: Details about the financial instrument quantity involved in the transfer.

QuantityDetails <QtyDtls> contains the following elements (see [Quantity49](#) on page 1800 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C14	1800
	DenominationChoice <DnmtnChc>	[0..1]	Text		1800
	CertificateNumber <CertNb>	[0..*]	±	C19	1800
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1801

32.4.6.14 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters applied to the settlement of a security transfer.

Impacted by: [C36 SettlementDetailsRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails103](#) on page 1900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1901
	Registration <Regn>	[0..1]	±		1901
	LegalRestrictions <LglRstrctns>	[0..1]	±		1901
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1901
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1902
	TaxCapacity <TaxCpcty>	[0..1]	±		1902
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1902

Constraints

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

32.4.6.15 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C7 BookTransferGuideline](#), [C12 DepositoryGuideline](#), [C22 Party2PresenceRule](#), [C23 Party3PresenceRule](#), [C24 Party4PresenceRule](#), [C25 Party5PresenceRule](#), [C35 SettlementChainGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties104](#) on page 1860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1862
	Party1 <Pty1>	[0..1]	±	C42, C46	1862
	Party2 <Pty2>	[0..1]	±	C42, C46	1864
	Party3 <Pty3>	[0..1]	±	C42, C46	1865
	Party4 <Pty4>	[0..1]	±	C42, C46	1866
	Party5 <Pty5>	[0..1]	±	C42, C46	1867

Constraints

- **BookTransferGuideline**

(Rule)

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

32.4.6.16 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C7 BookTransferGuideline](#), [C12 DepositoryGuideline](#), [C22 Party2PresenceRule](#), [C23 Party3PresenceRule](#), [C24 Party4PresenceRule](#), [C25 Party5PresenceRule](#), [C35 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties104](#) on page 1860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1862
	Party1 <Pty1>	[0..1]	±	C42, C46	1862
	Party2 <Pty2>	[0..1]	±	C42, C46	1864
	Party3 <Pty3>	[0..1]	±	C42, C46	1865
	Party4 <Pty4>	[0..1]	±	C42, C46	1866
	Party5 <Pty5>	[0..1]	±	C42, C46	1867

Constraints

- **BookTransferGuideline**

(Rule)

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```


Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
 Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

32.4.6.17 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection57](#) on page 1436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1436
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1437

32.4.6.18 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts33](#) on page 1376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1377
	ChargesFees <ChrgsFees>	[0..1]	±		1377
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1378
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1378
	LocalTax <LclTax>	[0..1]	±		1378
	Other <Othr>	[0..1]	±		1379
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1379
	ShippingAmount <ShppgAmt>	[0..1]	±		1379
	StampDuty <StmpDty>	[0..1]	±		1380
	StockExchangeTax <StockXchgTax>	[0..1]	±		1380
	TransferTax <TrfTax>	[0..1]	±		1381
	TransactionTax <TxTax>	[0..1]	±		1381
	ValueAddedTax <ValAddedTax>	[0..1]	±		1381
	WithholdingTax <WhldgTax>	[0..1]	±		1382
	ConsumptionTax <CsmptnTax>	[0..1]	±		1382
	AccruedCapitalisationAmount <AcrdCptlstrnAmt>	[0..1]	±		1382

32.4.6.19 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C16 InvestorCountryCodeRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties42** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1163
	StockExchange <StockXchg>	[0..1]	±		1163
	TradeRegulator <TradRgltr>	[0..1]	±		1163

Constraints

- **InvestorCountryCodeRule**
 (Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

32.4.6.19.1 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification170](#) on page 1755 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1756
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1756
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1756
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1757
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1757
	LEI <LEI>	[0..1]	IdentifierSet		1757

32.4.6.19.2 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

32.4.6.19.3 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

32.4.6.20 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: C37 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see SupplementaryData1 on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

33 MX sese.038.002.09 SecuritiesSettlementTransactionModification Request002V09

33.1 MessageDefinition Functionality

Scope

The SecuritiesSettlementTransactionModificationRequest is sent by an account owner to an account servicer.

The account owner will generally be:

- a central securities depository participant which has an account with a central securities depository or a market infrastructure
- an investment manager which has an account with a custodian acting as accounting and/or settlement agent.

It is used to request the modification of non core business data (matching or non-matching) information in a pending or settled instruction. It can also be used for the enrichment of an incomplete transaction.

Usage

The modification must only contain the data to be modified.

The message may also be used to:

- re-send a message sent by the account owner to the account servicer,
- provide a third party with a copy of a message being sent by the account owner for information,
- re-send to a third party a copy of a message being sent by the account owner for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionModificationRequest002V09 MessageDefinition is composed of 2 MessageBuildingBlocks:

- A. ModifiedTransactionDetails
Identifies the details of the transaction that is being modified.
- B. UpdateType
Specifies the type of update requested.

33.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxModReq>	[1..1]		C36, C54, C76	
	ModifiedTransactionDetails <ModfdTxDtls>	[1..1]		C39, C59, C65, C71, C85	1193
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	±		1196
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1196
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1196
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		1196
	OtherTransactionIdentification <OthrTxld>	[0..1]	Text		1197
	AccountOwner <AcctOwnr>	[0..1]	±		1197
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1197
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1197
	TransactionDetails <TxDtls>	[0..1]			1198
	FinancialInstrumentIdentification <FinInstrmld>	[1..1]	±	C23, C24, C31, C32, C42	1198
	TradeDate <TradDt>	[0..1]	±		1200
	SettlementDate <SttlmDt>	[1..1]	±		1200
	SettlementQuantity <SttlmQty>	[1..1]	±		1200
	SettlementAmount <SttlmAmt>	[0..1]	±		1200
	DeliveringSettlementParties <DivrgSttlmPties>	[0..1]	±	C43, C45, C48, C51	1201
	ReceivingSettlementParties <RcvvgSttlmPties>	[0..1]	±	C43, C45, C48, C51	1203
	Investor <Invstr>	[0..1]	±		1204
	UpdateType <UpdTp>	[1..3]			1205
{Or	Addition <Addtn>	[1..1]			1212

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1215
	Linkages <Lnkgs>	[0..*]	±	C37	1215
	TradeDetails <TradDtls>	[0..1]		C3, C18, C28, C34, C56, C81, C83	1215
	TradeIdentification <TradId>	[0..*]	Text		1218
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1218
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1218
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1218
	TradeDate <TradDt>	[0..1]	±		1219
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1219
	DealPrice <DealPric>	[0..1]	±		1219
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1220
	OpeningClosing <OpngClsg>	[0..1]	±		1220
	Reporting <Rptg>	[0..*]	±		1220
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1220
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1221
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1221
	TypeOfPrice <TpOfPric>	[0..1]	±		1221
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1221
	MatchingStatus <MtchgSts>	[0..1]	±		1222
	AffirmationStatus <AffirmSts>	[0..1]	±		1222
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1222
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1222
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C55	1222
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C20, C73	1224
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C41, C78	1225
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C86	1229
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1230

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		1230
	Vendor <Vndr>	[0..1]	±		1230
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1231
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1233
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C11, C47, C50, C53	1236
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C47, C50, C53	1237
	CashParties <CshPties>	[0..1]	±		1239
	SettlementAmount <SttlmAmt>	[0..1]	±		1239
	OtherAmounts <OthrAmts>	[0..1]	±		1240
	OtherBusinessParties <OthrBizPties>	[0..1]		C30, C58	1241
	Investor <Invstr>	[0..*]	±	C27, C62, C68	1242
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C63, C69	1244
	StockExchange <StockXchg>	[0..1]	±		1245
	TradeRegulator <TradRgltr>	[0..1]	±		1245
	TripartyAgent <TrptyAgt>	[0..1]	±	C63, C69	1245
	Broker <Brkr>	[0..1]	±	C63, C69	1246
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		1248
	SupplementaryData <SplmtryData>	[0..*]	±	C80	1248
Or	Deletion <Deltn>	[1..1]			1248
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1251

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Linkages <Lnkgs>	[0..*]	±		1251
	TradeDetails <TradDtls>	[0..1]		C3, C18, C28, C34, C56, C81, C83	1251
	TradeIdentification <TradId>	[0..*]	Text		1254
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1254
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1254
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1254
	TradeDate <TradDt>	[0..1]	±		1255
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1255
	DealPrice <DealPric>	[0..1]	±		1255
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1256
	OpeningClosing <OpngClsg>	[0..1]	±		1256
	Reporting <Rptg>	[0..*]	±		1256
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1256
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1257
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1257
	TypeOfPrice <TpOfPric>	[0..1]	±		1257
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1257
	MatchingStatus <MtchgSts>	[0..1]	±		1258
	AffirmationStatus <AffirmSts>	[0..1]	±		1258
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1258
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1258
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C55	1258
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C20, C73	1260
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C41, C78	1261
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C86	1265
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1266
	Counterparty <CtrPty>	[1..1]	±		1266

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Vendor <Vndr>	[0..1]	±		1266
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1267
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1269
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C11, C47, C50, C53	1272
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C47, C50, C53	1273
	CashParties <CshPties>	[0..1]	±		1275
	SettlementAmount <SttlmAmt>	[0..1]	±		1275
	OtherAmounts <OthrAmts>	[0..1]	±		1276
	OtherBusinessParties <OthrBizPties>	[0..1]		C30, C58	1277
	Investor <Invstr>	[0..*]	±	C27, C62, C68	1278
	QualifiedForeignIntermediary <QlfdFrngIntrmy>	[0..1]	±	C63, C69	1280
	StockExchange <StockXchg>	[0..1]	±		1281
	TradeRegulator <TradRgltr>	[0..1]	±		1281
	TripartyAgent <TrptyAgt>	[0..1]	±	C63, C69	1281
	Broker <Brkr>	[0..1]	±	C63, C69	1282
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		1284
	SupplementaryData <SplmtryData>	[0..*]	±	C80	1284
Or}	Modification <Mod>	[1..1]			1284
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1287
	Linkages <Lnkgs>	[0..*]	±	C37	1287

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDetails <TradDtIs>	[0..1]		C6, C19, C29, C35, C57, C82, C84	1288
	TradeIdentification <TradId>	[0..*]	Text		1290
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1290
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1290
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1291
	TradeDate <TradDt>	[0..1]	±		1291
	SettlementDate <SttlmDt>	[0..1]	±		1291
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1291
	DealPrice <DealPric>	[0..1]	±		1292
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1292
	OpeningClosing <OpngClsg>	[0..1]	±		1292
	Reporting <Rptg>	[0..*]	±		1293
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1293
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1293
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1293
	TypeOfPrice <TpOfPric>	[0..1]	±		1294
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1294
	MatchingStatus <MtchgSts>	[0..1]	±		1294
	AffirmationStatus <AffirmSts>	[0..1]	±		1294
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		1295
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		1295
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C23, C24, C31, C32, C42	1295
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C55	1296
	QuantityAndAccountDetails <QtyAndAcctDtIs>	[0..1]	±	C21, C64, C70, C74, C75	1299

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C41, C78	1301
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C86	1305
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1306
	Counterparty <CtrPty>	[1..1]	±		1306
	Vendor <Vndr>	[0..1]	±		1306
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1307
	OtherReceivingSettlementParties <OthrRcvngSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1309
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1311
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1314
	CashParties <CshPties>	[0..1]	±		1316
	SettlementAmount <SttlmAmt>	[0..1]	±		1317
	OtherAmounts <OthrAmts>	[0..1]	±		1317
	OtherBusinessParties <OthrBizPties>	[0..1]		C30, C58	1318
	Investor <Invstr>	[0..*]	±	C27, C62, C68	1319
	QualifiedForeignIntermediary <QlfdFrngIntrmy>	[0..1]	±	C63, C69	1321
	StockExchange <StockXchg>	[0..1]	±		1322
	TradeRegulator <TradRgltr>	[0..1]	±		1322

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TripartyAgent <TrptyAgt>	[0..1]	±	C63, C69	1322
	Broker <Brkr>	[0..1]	±	C63, C69	1323
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		1325
	SupplementaryData <SplmtryData>	[0..*]	±	C80	1325

33.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C5 AdditionalDetailsRule

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C6 AdditionalDetailsRule

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

C7 AdditonalDetailsGuideline

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C8 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C9 BICFI

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

C10 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C11 BookTransferGuideline

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C12 CashSettlementSystemUsageRule

(Rule)

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C13 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C14 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C15 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C16 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C17 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

C18 CurrencyToBuyOrSellRule

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.

- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C19 CurrencyToBuyOrSellRule

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery

- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.

- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.

- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.

- a bilateral agreement regarding the use of this field has been established.

C20 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C21 DenominationRule

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C22 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C23 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00192

– *Error Text:* At least one identification must be present.

C24 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C25 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C26 IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00003

– *Error Text:* Invalid IBAN format or invalid check digits.

C27 IdentificationNationalityOfInvestorRule

(Rule)

Identification and/or Nationality must be present.

C28 InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C29 InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C30 InvestorCountryCodeRule

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C31 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C32 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00194

– *Error Text:* At least one identification must be present.

C33 ISO8532AndIssuerSchemeNameRule

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C34 LateDeliveryDateRule

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C35 LateDeliveryDateRule

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C36 LinkagesUsageRule

(Rule)

The linkages can only be used when modifying the Paired or Turned Quantity. For the changes of linking and unlinking messages this must be done with the SecuritiesSettlementConditionsModificationRequest.

This constraint is defined at the MessageDefinition level.

C37 LinkedQuantityRule

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

C38 MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C39 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

Error handling:

- *Error severity:* Fatal
- *Error Code:*
- *Error Text:*

C40 NumberRule

(Rule)

If Number is negative, then Sign must be present.

C41 OpeningClosingUsageRule

(Rule)

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Collateralln (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Collateralln (COLI).

C42 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C43 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C44 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C45 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C46 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C47 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C48 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130

-
- *Error Text:* Party3 must be present.

C49 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C50 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C51 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C52 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C53 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C54 PhysicalInstructionDetailsUsageRule

(Rule)

AdditionalPhysicalOrRegistrationDetails can only be used with free of payment instructions.

This constraint is defined at the MessageDefinition level.

C55 PlaceOfListingRule

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C56 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C57 PlaceOfTradeRule

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C58 QualifiedForeignIntermediaryRule

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C59 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C60 SafekeepingAccountOrBlockchainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C61 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C62 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C63 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C64 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C65 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C66 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C67 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C68 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C69 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C70 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C71 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C72 SafekeepingPlaceFormatOrLEIRule

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

C73 SafekeepingPlaceGuideline

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C74 SafekeepingPlaceGuideline

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C75 SafekeepingPlaceRule

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C76 SecuritiesFinancingSettlementUsageRule

(Rule)

In the framework of Securities Financing (repo, reverse repo, securities lending, securities borrowing), the SettlementInstruction can only be used for the plain vanilla settlement of the opening leg and closing leg.

This constraint is defined at the MessageDefinition level.

C77 SettlementChainGuideline

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C78 SettlementDetailsElementsUsageRule

(Rule)

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

C79 ShortLongNumberRule

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C80 SupplementaryDataRule

(Rule)

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.

C81 TradeDateGuideline

(Rule)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

C82 TradeDateGuideline

(Rule)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

C83 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C84 TradeDateTimeUTCRule

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C85 TransactionIdentificationPresenceRule

(Rule)

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00259
- *Error Text:* One other reference must be present.

C86 VendorPresenceRule

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

C87 WithLinkageRule

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

33.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

33.4.1 ModifiedTransactionDetails <ModfdTxDtls>

Presence: [1..1]

Definition: Identifies the details of the transaction that is being modified.

Impacted by: C39 NoAccountOwnerTransactionIdentificationRule, C59

SafekeepingAccountOrBlockChainAddress1Rule, C65

SafekeepingAccountOrBlockChainAddress2Rule, C71

SafekeepingAccountOrBlockChainAddress3Rule, C85

TransactionIdentificationPresenceRule

ModifiedTransactionDetails <ModfdTxDtls> contains the following **TransactionDetails159** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		1196
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1196
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1196
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1196
	OtherTransactionIdentification <OthrTxId>	[0..1]	Text		1197
	AccountOwner <AcctOwnr>	[0..1]	±		1197
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1197
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1197
	TransactionDetails <TxDtls>	[0..1]			1198
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C23, C24, C31, C32, C42	1198
	TradeDate <TradDt>	[0..1]	±		1200
	SettlementDate <SttlmDt>	[1..1]	±		1200
	SettlementQuantity <SttlmQty>	[1..1]	±		1200
	SettlementAmount <SttlmAmt>	[0..1]	±		1200
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C43, C45, C48, C51	1201
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C43, C45, C48, C51	1203
	Investor <Invstr>	[0..1]	±		1204

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

Error handling:

- *Error severity:* Fatal

- *Error Code:*

– *Error Text:*

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

 /SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

– *Error severity:* Warning

– *Error Code:* X00553

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **TransactionIdentificationPresenceRule**

(Rule)

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

On Condition
 /AccountOwnerTransactionIdentification/TransactionIdentification is equal to
 value 'NONREF'
 Following Must be True
 /AccountServicerTransactionIdentification Must be present
 Or /MarketInfrastructureTransactionIdentification Must be present
 Or /ProcessorTransactionIdentification Must be present
 Or /OtherTransactionIdentification Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00259
- *Error Text:* One other reference must be present.

33.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

AccountOwnerTransactionIdentification <AcctOwnrTxld> contains the following elements (see [SettlementTypeAndIdentification22](#) on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1559
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1559
	Payment <Pmt>	[1..1]	CodeSet		1560

33.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

33.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

33.4.1.4 ProcessorTransactionIdentification <PcrTxld>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

33.4.1.5 OtherTransactionIdentification <OthrTxId>

Presence: [0..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

33.4.1.6 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156 on page 1765](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

33.4.1.7 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30 on page 1369](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

33.4.1.8 BlockchainAddressOrWallet <BlckChainAdrOrWllet>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWllet> contains the following elements (see [BlockchainAddressWallet7 on page 1621](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

33.4.1.9 TransactionDetails <TxDtIs>

Presence: [0..1]

Definition: Provides additional details on the transaction which can not be included within the structured fields of the message.

TransactionDetails <TxDtIs> contains the following TransactionDetails160 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C23, C24, C31, C32, C42	1198
	TradeDate <TradDt>	[0..1]	±		1200
	SettlementDate <SttImDt>	[1..1]	±		1200
	SettlementQuantity <SttImQty>	[1..1]	±		1200
	SettlementAmount <SttImAmt>	[0..1]	±		1200
	DeliveringSettlementParties <DlvrGSttImPties>	[0..1]	±	C43, C45, C48, C51	1201
	ReceivingSettlementParties <RcvGSttImPties>	[0..1]	±	C43, C45, C48, C51	1203
	Investor <Invstr>	[0..1]	±		1204

33.4.1.9.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C23 DescriptionPresenceRule __, C24 DescriptionUsageRule, C31 ISINGuideline, C32 ISINPresenceRule __, C42 OtherIdentificationPresenceRule __

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see SecurityIdentification20 on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints**• DescriptionPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

• DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

• ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

• ISINPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• OtherIdentificationPresenceRule

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

33.4.1.9.2 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

33.4.1.9.3 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate20Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1476
Or}	DateCode <DtCd>	[1..1]	±		1476

33.4.1.9.4 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

33.4.1.9.5 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection67](#) on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1429
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1430
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1430

33.4.1.9.6 DeliveringSettlementParties <DlvrSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C43 Party2PresenceRule](#), [C45 Party3PresenceRule](#), [C48 Party4PresenceRule](#), [C51 Party5PresenceRule](#)

DeliveringSettlementParties <DlvrSttlmPties> contains the following elements (see [SettlementParties109](#) on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrctlId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**
(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition

/Party4 is present

Following Must be True

/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition

/Party5 is present

Following Must be True

/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131

– *Error Text:* Party4 must be present.

33.4.1.9.7 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C43 Party2PresenceRule, C45 Party3PresenceRule, C48 Party4PresenceRule, C51 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see SettlementParties109 on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrctlId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition

/Party2 is present

Following Must be True

/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition

/Party4 is present

Following Must be True

/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition

/Party5 is present

Following Must be True

/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

33.4.1.9.8 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification170](#) on page 1755 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1756
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1756
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1756
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1757
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1757
	LEI <LEI>	[0..1]	IdentifierSet		1757

33.4.2 UpdateType <UpdTp>

Presence: [1..3]

Definition: Specifies the type of update requested.

UpdateType <UpdTp> contains one of the following **UpdateType38Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Addition <Addtn>	[1..1]			1212
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1215
	Linkages <Lnkgs>	[0..*]	±	C37	1215
	TradeDetails <TradDtls>	[0..1]		C3, C18, C28, C34, C56, C81, C83	1215
	TradeIdentification <TradId>	[0..*]	Text		1218
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1218
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1218
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1218
	TradeDate <TradDt>	[0..1]	±		1219
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1219
	DealPrice <DealPric>	[0..1]	±		1219
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1220
	OpeningClosing <OpngClsg>	[0..1]	±		1220
	Reporting <Rptg>	[0..*]	±		1220
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1220
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1221
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1221
	TypeOfPrice <TpOfPric>	[0..1]	±		1221
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1221
	MatchingStatus <MtchgSts>	[0..1]	±		1222
	AffirmationStatus <AffirmSts>	[0..1]	±		1222
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1222
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1222
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C55	1222
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C20, C73	1224
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C41, C78	1225

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C86	1229
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1230
	Counterparty <CtrPty>	[1..1]	±		1230
	Vendor <Vndr>	[0..1]	±		1230
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1231
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1233
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C11, C47, C50, C53	1236
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C47, C50, C53	1237
	CashParties <CshPties>	[0..1]	±		1239
	SettlementAmount <SttlmAmt>	[0..1]	±		1239
	OtherAmounts <OthrAmts>	[0..1]	±		1240
	OtherBusinessParties <OthrBizPties>	[0..1]		C30, C58	1241
	Investor <Invstr>	[0..*]	±	C27, C62, C68	1242
	QualifiedForeignIntermediary <QlfdFrnIntrmy>	[0..1]	±	C63, C69	1244
	StockExchange <StockXchg>	[0..1]	±		1245
	TradeRegulator <TradRgltr>	[0..1]	±		1245
	TripartyAgent <TrptyAgt>	[0..1]	±	C63, C69	1245
	Broker <Brkr>	[0..1]	±	C63, C69	1246
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		1248

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C80	1248
Or	Deletion <Deltn>	[1..1]			1248
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1251
	Linkages <Lnkgs>	[0..*]	±		1251
	TradeDetails <TradDtls>	[0..1]		C3, C18, C28, C34, C56, C81, C83	1251
	TradeIdentification <TradId>	[0..*]	Text		1254
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1254
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1254
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1254
	TradeDate <TradDt>	[0..1]	±		1255
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1255
	DealPrice <DealPric>	[0..1]	±		1255
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1256
	OpeningClosing <OpngClsg>	[0..1]	±		1256
	Reporting <Rptg>	[0..*]	±		1256
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1256
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1257
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1257
	TypeOfPrice <TpOfPric>	[0..1]	±		1257
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1257
	MatchingStatus <MtchgSts>	[0..1]	±		1258
	AffirmationStatus <AffirmSts>	[0..1]	±		1258
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1258
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1258
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C55	1258
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C20, C73	1260
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C41, C78	1261

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C86	1265
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1266
	Counterparty <CtrPty>	[1..1]	±		1266
	Vendor <Vndr>	[0..1]	±		1266
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1267
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1269
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C11, C47, C50, C53	1272
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C47, C50, C53	1273
	CashParties <CshPties>	[0..1]	±		1275
	SettlementAmount <SttlmAmt>	[0..1]	±		1275
	OtherAmounts <OthrAmts>	[0..1]	±		1276
	OtherBusinessParties <OthrBizPties>	[0..1]		C30, C58	1277
	Investor <Invstr>	[0..*]	±	C27, C62, C68	1278
	QualifiedForeignIntermediary <QlfdFrngIntrmy>	[0..1]	±	C63, C69	1280
	StockExchange <StockXchg>	[0..1]	±		1281
	TradeRegulator <TradRgltr>	[0..1]	±		1281
	TripartyAgent <TrptyAgt>	[0..1]	±	C63, C69	1281
	Broker <Brkr>	[0..1]	±	C63, C69	1282
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		1284

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C80	1284
Or}	Modification <Mod>	[1..1]			1284
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1287
	Linkages <Lnkgs>	[0..*]	±	C37	1287
	TradeDetails <TradDtls>	[0..1]		C6, C19, C29, C35, C57, C82, C84	1288
	TradeIdentification <TradId>	[0..*]	Text		1290
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1290
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1290
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1291
	TradeDate <TradDt>	[0..1]	±		1291
	SettlementDate <SttlmDt>	[0..1]	±		1291
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1291
	DealPrice <DealPric>	[0..1]	±		1292
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1292
	OpeningClosing <OpngClsg>	[0..1]	±		1292
	Reporting <Rptg>	[0..*]	±		1293
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1293
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1293
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1293
	TypeOfPrice <TpOfPric>	[0..1]	±		1294
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1294
	MatchingStatus <MtchgSts>	[0..1]	±		1294
	AffirmationStatus <AffirmSts>	[0..1]	±		1294
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1295
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1295
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C23, C24, C31, C32, C42	1295

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C55	1296
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C21, C64, C70, C74, C75	1299
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C41, C78	1301
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C86	1305
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1306
	Counterparty <CtrPty>	[1..1]	±		1306
	Vendor <Vndr>	[0..1]	±		1306
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1307
	OtherReceivingSettlementParties <OthrRcvngSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1309
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1311
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1314
	CashParties <CshPties>	[0..1]	±		1316
	SettlementAmount <SttlmAmt>	[0..1]	±		1317
	OtherAmounts <OthrAmts>	[0..1]	±		1317
	OtherBusinessParties <OthrBizPties>	[0..1]		C30, C58	1318

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C27, C62, C68	1319
	QualifiedForeignIntermediary <QlfdFrqnIntrmy>	[0..1]	±	C63, C69	1321
	StockExchange <StockXchg>	[0..1]	±		1322
	TradeRegulator <TradRgltr>	[0..1]	±		1322
	TripartyAgent <TrptyAgt>	[0..1]	±	C63, C69	1322
	Broker <Brkr>	[0..1]	±	C63, C69	1323
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		1325
	SupplementaryData <SplmtryData>	[0..*]	±	C80	1325

33.4.2.1 Addition <Addtn>

Presence: [1..1]

Definition: Addition of information to the securities transaction.

Addition <Addtn> contains the following **SecuritiesSettlementTransactionDetails53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1215
	Linkages <Lnkgs>	[0..*]	±	C37	1215
	TradeDetails <TradDtls>	[0..1]		C3, C18, C28, C34, C56, C81, C83	1215
	TradeIdentification <TradId>	[0..*]	Text		1218
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1218
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1218
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1218
	TradeDate <TradDt>	[0..1]	±		1219
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1219
	DealPrice <DealPric>	[0..1]	±		1219
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1220
	OpeningClosing <OpngClsg>	[0..1]	±		1220
	Reporting <Rptg>	[0..*]	±		1220
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1220
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1221
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1221
	TypeOfPrice <TpOfPric>	[0..1]	±		1221
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1221
	MatchingStatus <MtchgSts>	[0..1]	±		1222
	AffirmationStatus <AffirmSts>	[0..1]	±		1222
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1222
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrdgAddtlDtls>	[0..1]	Text		1222
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C55	1222
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C20, C73	1224
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C41, C78	1225
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C86	1229

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1230
	Counterparty <CtrPty>	[1..1]	±		1230
	Vendor <Vndr>	[0..1]	±		1230
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1231
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1233
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C11, C47, C50, C53	1236
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C47, C50, C53	1237
	CashParties <CshPties>	[0..1]	±		1239
	SettlementAmount <SttlmAmt>	[0..1]	±		1239
	OtherAmounts <OthrAmts>	[0..1]	±		1240
	OtherBusinessParties <OthrBizPties>	[0..1]		C30, C58	1241
	Investor <Invstr>	[0..*]	±	C27, C62, C68	1242
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C63, C69	1244
	StockExchange <StockXchg>	[0..1]	±		1245
	TradeRegulator <TradRgltr>	[0..1]	±		1245
	TripartyAgent <TrptyAgt>	[0..1]	±	C63, C69	1245
	Broker <Brkr>	[0..1]	±	C63, C69	1246
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		1248
	SupplementaryData <SplmtryData>	[0..*]	±	C80	1248

33.4.2.1.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [0..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see [SettlementTypeAndAdditionalParameters17](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1583
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1583
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1583

33.4.2.1.2 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Impacted by: [C37 LinkedQuantityRule](#)

Linkages <Lnkgs> contains the following elements (see [Linkages70](#) on page 1608 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C87	1608
	MessageNumber <MsgNb>	[0..1]	±	C6	1609
	Reference <Ref>	[1..1]	±		1609
	LinkedQuantity <LkdQty>	[0..1]	±		1609

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

33.4.2.1.3 TradeDetails <TradDtls>

Presence: [0..1]

Definition: Details of the trade.

Impacted by: [C3 AdditionalDetailsRule](#), [C18 CurrencyToBuyOrSellRule](#), [C28 InvestorCapacityRule](#), [C34 LateDeliveryDateRule](#), [C56 PlaceOfTradeRule](#), [C81 TradeDateGuideline](#), [C83 TradeDateTimeUTCRule](#)

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails132** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1218
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1218
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1218
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1218
	TradeDate <TradDt>	[0..1]	±		1219
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1219
	DealPrice <DealPric>	[0..1]	±		1219
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1220
	OpeningClosing <OpngClsg>	[0..1]	±		1220
	Reporting <Rptg>	[0..*]	±		1220
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1220
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1221
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1221
	TypeOfPrice <TpOfPric>	[0..1]	±		1221
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1221
	MatchingStatus <MtchgSts>	[0..1]	±		1222
	AffirmationStatus <AffirmSts>	[0..1]	±		1222
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1222
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1222

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

(Rule)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

33.4.2.1.3.1 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [RestrictedFINXMax52Text on page 2345](#)

33.4.2.1.3.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

33.4.2.1.3.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2 on page 1572](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

33.4.2.1.3.4 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2 on page 1471](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

33.4.2.1.3.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

33.4.2.1.3.6 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

33.4.2.1.3.7 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price11](#) on page 1784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1784
{Or	Yielded <Yldd>	[1..1]	Indicator		1784
Or}	ValueType <ValTp>	[1..1]	CodeSet		1785
	Value <Val>	[1..1]	±		1785

33.4.2.1.3.8 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C40 NumberRule](#)

Datatype: [Max3Number on page 2336](#)

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

33.4.2.1.3.9 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see [OpeningClosing4Choice on page 1674](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1674

33.4.2.1.3.10 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting9Choice on page 1676](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1677

33.4.2.1.3.11 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition6Choice on page 2175](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2175
Or}	Proprietary <Prtry>	[1..1]	±		2176

33.4.2.1.3.12 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity5Choice](#) on page 1673 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1673

33.4.2.1.3.13 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator4Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1672

33.4.2.1.3.14 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice32Choice](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

33.4.2.1.3.15 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see [CurrencyToBuyOrSell1Choice](#) on page 1574 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1574
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1574

33.4.2.1.3.16 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus28Choice](#) on page 2166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2166
Or}	Proprietary <Prtry>	[1..1]	±		2166

33.4.2.1.3.17 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see [AffirmationStatus9Choice](#) on page 2161 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2161
Or}	Proprietary <Prtry>	[1..1]	±		2161

33.4.2.1.3.18 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

33.4.2.1.3.19 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

33.4.2.1.4 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Attributes defining a financial instrument.

Impacted by: [C4 AdditionalDetailsRule](#), [C55 PlaceOfListingRule](#)

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122](#) on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvsPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

33.4.2.1.5 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [0..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C20 DenominationRule, C73 SafekeepingPlaceGuideline

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount111](#) on page 1806 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1807
	AccountOwner <AcctOwnr>	[0..1]	±		1807
	CashAccount <CshAcct>	[0..1]	±		1807
	SafekeepingPlace <StkpgPlc>	[0..1]	±	C50	1807
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1808

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.1.6 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C12 CashSettlementSystemUsageRule](#), [C41 OpeningClosingUsageRule](#), [C78 SettlementDetailsElementsUsageRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails208](#) on page 1936 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1940
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1940
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1940
	CCPEligibility <CCPElgbly>	[0..1]	±		1941
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1941
	CashClearingSystem <CshClrSys>	[0..1]	±		1941
	ExposureType <XpsrTp>	[0..1]	±		1941
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1942
	MarketClientSide <MktClntSd>	[0..1]	±		1942
	NettingEligibility <NetgElgbly>	[0..1]	±		1942
	Registration <Regn>	[0..1]	±		1942
	LegalRestrictions <LglRstrctns>	[0..1]	±		1943
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1943
	TaxCapacity <TaxCpcty>	[0..1]	±		1943
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1943
	Tracking <Trckg>	[0..1]	±		1944
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1944
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1944
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1944
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1945
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1945
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1945

Constraints

- **CashSettlementSystemUsageRule**
(Rule)

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **OpeningClosingUsageRule**

(Rule)

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

• **SettlementDetailsElementsUsageRule**

(Rule)

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

33.4.2.1.7 StandingSettlementInstructionDetails <StgSttlmInstrDtIs>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C86 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtIs> contains the following **StandingSettlementInstruction19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1230
	Counterparty <CtrPty>	[1..1]	±		1230
	Vendor <Vndr>	[0..1]	±		1230
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1231
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1233

Constraints

• **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

33.4.2.1.7.1 SettlementStandingInstructionDatabase <SttImStgInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStgInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase5Choice](#) on page 1687 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687

33.4.2.1.7.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty16Choice](#) on page 1722 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C42, C46	1722
Or}	Buyer <Buyr>	[1..1]	±	C42, C46	1723

33.4.2.1.7.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

33.4.2.1.7.4 OtherDeliveringSettlementParties <OthrDlvrSttlmPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C10 BookTransferGuideline](#), [C22 DepositoryGuideline](#), [C44 Party2PresenceRule](#), [C46 Party3PresenceRule](#), [C49 Party4PresenceRule](#), [C52 Party5PresenceRule](#), [C77 SettlementChainGuideline](#)

OtherDeliveringSettlementParties <OthrDlvrSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```


Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
 Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.1.7.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: C10 BookTransferGuideline, C22 DepositoryGuideline, C44 Party2PresenceRule,
C46 Party3PresenceRule, C49 Party4PresenceRule, C52 Party5PresenceRule,
C77 SettlementChainGuideline

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see [SettlementParties105 on page 1892](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see *SecuritiesTransactionType*), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
/Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.1.8 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C11 BookTransferGuideline, C47 Party3PresenceRule, C50 Party4PresenceRule, C53 Party5PresenceRule

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see [SettlementParties119](#) on page 1886 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±	C42, C46	1887
	Party3 <Pty3>	[0..1]	±	C42, C46	1888
	Party4 <Pty4>	[0..1]	±	C42, C46	1889
	Party5 <Pty5>	[0..1]	±	C42, C46	1891

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

33.4.2.1.9 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C11 BookTransferGuideline, C47 Party3PresenceRule __, C50 Party4PresenceRule __, C53 Party5PresenceRule __

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties119](#) on page 1886 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±	C42, C46	1887
	Party3 <Pty3>	[0..1]	±	C42, C46	1888
	Party4 <Pty4>	[0..1]	±	C42, C46	1889
	Party5 <Pty5>	[0..1]	±	C42, C46	1891

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition

/Party5 is present

Following Must be True

/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

33.4.2.1.10 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties38](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1743
	DebtorAgent <DbtrAgt>	[0..1]	±		1743
	Creditor <Cdtr>	[0..1]	±		1744
	CreditorAgent <CdtrAgt>	[0..1]	±		1744
	Intermediary <Intrmy>	[0..1]	±		1745

33.4.2.1.11 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection101](#) on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1387
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1387
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1388
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1388
	Amount <Amt>	[0..1]	Amount	C1, C13	1388
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1389
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1389
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1390
	ValueDate <ValDt>	[0..1]	±		1390

33.4.2.1.12 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts43](#) on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1408
	ChargesFees <ChrgsFees>	[0..1]	±		1409
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1409
	TradeAmount <TradAmt>	[0..1]	±		1409
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1410
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1410
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1410
	LocalTax <LclTax>	[0..1]	±		1411
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1411
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1411
	Margin <Mrgn>	[0..1]	±		1412
	Other <Othr>	[0..1]	±		1412
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1412
	ShippingAmount <ShppgAmt>	[0..1]	±		1413
	SpecialConcession <SpclCncssn>	[0..1]	±		1413
	StampDuty <StmpDty>	[0..1]	±		1413
	StockExchangeTax <StockXchgTax>	[0..1]	±		1414
	TransferTax <TrfTax>	[0..1]	±		1414
	TransactionTax <TxTax>	[0..1]	±		1414
	ValueAddedTax <ValAddedTax>	[0..1]	±		1415
	WithholdingTax <WhldgTax>	[0..1]	±		1415
	NetGainLoss <NetGnLoss>	[0..1]	±		1415
	ConsumptionTax <CsmptnTax>	[0..1]	±		1416
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1416
	ResearchFee <RsrchFee>	[0..1]	±		1417

33.4.2.1.13 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C30 InvestorCountryCodeRule](#), [C58 QualifiedForeignIntermediaryRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C27, C62, C68	1242
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C63, C69	1244
	StockExchange <StockXchg>	[0..1]	±		1245
	TradeRegulator <TradRgltr>	[0..1]	±		1245
	TripartyAgent <TrptyAgt>	[0..1]	±	C63, C69	1245
	Broker <Brkr>	[0..1]	±	C63, C69	1246

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

33.4.2.1.13.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C27 IdentificationNationalityOfInvestorRule, C62 SafekeepingAccountOrBlockchainAddress1Rule, C68 SafekeepingAccountOrBlockchainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount208](#) on page 1732 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1733
	LEI <LEI>	[0..1]	IdentifierSet		1733
	AlternateIdentification <AltrnId>	[0..1]	±		1734
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1734
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1734
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1734
	ProcessingIdentification <PrcgId>	[0..1]	Text		1735
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1735

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.1.13.2 QualifiedForeignIntermediary <QlfdFrgnlIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C63 SafekeepingAccountOrBlockChainAddress1Rule , C69 SafekeepingAccountOrBlockChainAddress2Rule

QualifiedForeignIntermediary <QlfdFrgnlIntrmy> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrnId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1731
	ProcessingIdentification <PrccgId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.1.13.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

33.4.2.1.13.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

33.4.2.1.13.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: C63 SafekeepingAccountOrBlockChainAddress1Rule, C69 SafekeepingAccountOrBlockChainAddress2Rule

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount209](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrnId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1731
	ProcessingIdentification <Prcgld>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.1.13.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C63 SafekeepingAccountOrBlockChainAddress1Rule , C69 SafekeepingAccountOrBlockChainAddress2Rule

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.1.14 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following elements (see [RegistrationParameters7](#) on page 1642 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1642
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1642
	RegistrarAccount <RegarAcct>	[0..1]	Text		1642
	CertificateNumber <CertNb>	[0..*]	±	C19	1642

33.4.2.1.15 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C80 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

33.4.2.2 Deletion <Deltn>

Presence: [1..1]

Definition: Deletion of information in the securities transaction.

Deletion <Deltn> contains the following **SecuritiesSettlementTransactionDetails54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1251
	Linkages <Lnkgs>	[0..*]	±		1251
	TradeDetails <TradDtls>	[0..1]		C3, C18, C28, C34, C56, C81, C83	1251
	TradeIdentification <TradId>	[0..*]	Text		1254
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1254
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1254
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1254
	TradeDate <TradDt>	[0..1]	±		1255
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1255
	DealPrice <DealPric>	[0..1]	±		1255
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1256
	OpeningClosing <OpngClsg>	[0..1]	±		1256
	Reporting <Rptg>	[0..*]	±		1256
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1256
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1257
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1257
	TypeOfPrice <TpOfPric>	[0..1]	±		1257
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1257
	MatchingStatus <MtchgSts>	[0..1]	±		1258
	AffirmationStatus <AffirmSts>	[0..1]	±		1258
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1258
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrdgAddtlDtls>	[0..1]	Text		1258
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C55	1258
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C20, C73	1260
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C41, C78	1261
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C86	1265

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1266
	Counterparty <CtrPty>	[1..1]	±		1266
	Vendor <Vndr>	[0..1]	±		1266
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1267
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1269
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C11, C47, C50, C53	1272
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C47, C50, C53	1273
	CashParties <CshPties>	[0..1]	±		1275
	SettlementAmount <SttlmAmt>	[0..1]	±		1275
	OtherAmounts <OthrAmts>	[0..1]	±		1276
	OtherBusinessParties <OthrBizPties>	[0..1]		C30, C58	1277
	Investor <Invstr>	[0..*]	±	C27, C62, C68	1278
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C63, C69	1280
	StockExchange <StockXchg>	[0..1]	±		1281
	TradeRegulator <TradRgltr>	[0..1]	±		1281
	TripartyAgent <TrptyAgt>	[0..1]	±	C63, C69	1281
	Broker <Brkr>	[0..1]	±	C63, C69	1282
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		1284
	SupplementaryData <SplmtryData>	[0..*]	±	C80	1284

33.4.2.2.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [0..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see [SettlementTypeAndAdditionalParameters17](#) on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1583
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1583
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1583

33.4.2.2.2 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Linkages <Lnkgs> contains the following elements (see [Linkages49](#) on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±		1704

33.4.2.2.3 TradeDetails <TradDtls>

Presence: [0..1]

Definition: Details of the trade.

Impacted by: [C3 AdditionalDetailsRule](#), [C18 CurrencyToBuyOrSellRule](#), [C28 InvestorCapacityRule](#), [C34 LateDeliveryDateRule](#), [C56 PlaceOfTradeRule](#), [C81 TradeDateGuideline](#), [C83 TradeDateTimeUTCRule](#)

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails132** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1254
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1254
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1254
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1254
	TradeDate <TradDt>	[0..1]	±		1255
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1255
	DealPrice <DealPric>	[0..1]	±		1255
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1256
	OpeningClosing <OpngClsg>	[0..1]	±		1256
	Reporting <Rptg>	[0..*]	±		1256
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1256
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1257
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1257
	TypeOfPrice <TpOfPric>	[0..1]	±		1257
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1257
	MatchingStatus <MtchgSts>	[0..1]	±		1258
	AffirmationStatus <AffirmSts>	[0..1]	±		1258
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1258
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1258

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

(Rule)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

• **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

33.4.2.2.3.1 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [RestrictedFINXMax52Text on page 2345](#)

33.4.2.2.3.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

33.4.2.2.3.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2 on page 1572](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

33.4.2.2.3.4 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2 on page 1471](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

33.4.2.2.3.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

33.4.2.2.3.6 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

33.4.2.2.3.7 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price11](#) on page 1784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1784
{Or	Yielded <Yldd>	[1..1]	Indicator		1784
Or}	ValueType <ValTp>	[1..1]	CodeSet		1785
	Value <Val>	[1..1]	±		1785

33.4.2.2.3.8 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C40 NumberRule](#)

Datatype: [Max3Number on page 2336](#)

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

33.4.2.2.3.9 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see [OpeningClosing4Choice on page 1674](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1674

33.4.2.2.3.10 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting9Choice on page 1676](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1677

33.4.2.2.3.11 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition6Choice on page 2175](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2175
Or}	Proprietary <Prtry>	[1..1]	±		2176

33.4.2.2.3.12 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity5Choice](#) on page 1673 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1673

33.4.2.2.3.13 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator4Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1672

33.4.2.2.3.14 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice32Choice](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

33.4.2.2.3.15 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see [CurrencyToBuyOrSell1Choice](#) on page 1574 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1574
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1574

33.4.2.2.3.16 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus28Choice](#) on page 2166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2166
Or}	Proprietary <Prtry>	[1..1]	±		2166

33.4.2.2.3.17 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see [AffirmationStatus9Choice](#) on page 2161 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2161
Or}	Proprietary <Prtry>	[1..1]	±		2161

33.4.2.2.3.18 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

33.4.2.2.3.19 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

33.4.2.2.4 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Attributes defining a financial instrument.

Impacted by: [C4 AdditionalDetailsRule](#), [C55 PlaceOfListingRule](#)

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122](#) on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvsPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

33.4.2.2.5 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [0..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C20 DenominationRule, C73 SafekeepingPlaceGuideline

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount111](#) on page 1806 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1807
	AccountOwner <AcctOwnr>	[0..1]	±		1807
	CashAccount <CshAcct>	[0..1]	±		1807
	SafekeepingPlace <StkpgPlc>	[0..1]	±	C50	1807
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1808

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.2.6 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C12 CashSettlementSystemUsageRule](#), [C41 OpeningClosingUsageRule](#), [C78 SettlementDetailsElementsUsageRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails208](#) on page 1936 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1940
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1940
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1940
	CCPEligibility <CCPElgbly>	[0..1]	±		1941
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1941
	CashClearingSystem <CshClrSys>	[0..1]	±		1941
	ExposureType <XpsrTp>	[0..1]	±		1941
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1942
	MarketClientSide <MktClntSd>	[0..1]	±		1942
	NettingEligibility <NetgElgbly>	[0..1]	±		1942
	Registration <Regn>	[0..1]	±		1942
	LegalRestrictions <LglRstrctns>	[0..1]	±		1943
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1943
	TaxCapacity <TaxCpcty>	[0..1]	±		1943
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1943
	Tracking <Trckg>	[0..1]	±		1944
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1944
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1944
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1944
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1945
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1945
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1945

Constraints

- **CashSettlementSystemUsageRule**
(Rule)

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **OpeningClosingUsageRule**

(Rule)

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

• **SettlementDetailsElementsUsageRule**

(Rule)

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

33.4.2.2.7 StandingSettlementInstructionDetails <StgSttlmInstrDtIs>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C86 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtIs> contains the following **StandingSettlementInstruction19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1266
	Counterparty <CtrPty>	[1..1]	±		1266
	Vendor <Vndr>	[0..1]	±		1266
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1267
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1269

Constraints

• **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

33.4.2.2.7.1 SettlementStandingInstructionDatabase <SttImStgInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStgInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase5Choice](#) on page 1687 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687

33.4.2.2.7.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty16Choice](#) on page 1722 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C42, C46	1722
Or}	Buyer <Buyr>	[1..1]	±	C42, C46	1723

33.4.2.2.7.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

33.4.2.2.7.4 OtherDeliveringSettlementParties <OthrDlvrSttlmPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C10 BookTransferGuideline](#), [C22 DepositoryGuideline](#), [C44 Party2PresenceRule](#), [C46 Party3PresenceRule](#), [C49 Party4PresenceRule](#), [C52 Party5PresenceRule](#), [C77 SettlementChainGuideline](#)

OtherDeliveringSettlementParties <OthrDlvrSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
 Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.2.7.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: C10 BookTransferGuideline, C22 DepositoryGuideline, C44 Party2PresenceRule, C46 Party3PresenceRule, C49 Party4PresenceRule, C52 Party5PresenceRule, C77 SettlementChainGuideline

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see SettlementParties105 on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
/Party2 is present

Following Must be True
/Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
/Party3 is present
Following Must be True
/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
/Party4 is present
Following Must be True
/Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
/Party5 is present
Following Must be True
/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.2.8 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C11 BookTransferGuideline, C47 Party3PresenceRule, C50 Party4PresenceRule, C53 Party5PresenceRule

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see SettlementParties119 on page 1886 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±	C42, C46	1887
	Party3 <Pty3>	[0..1]	±	C42, C46	1888
	Party4 <Pty4>	[0..1]	±	C42, C46	1889
	Party5 <Pty5>	[0..1]	±	C42, C46	1891

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

33.4.2.2.9 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C11 BookTransferGuideline, C47 Party3PresenceRule __, C50 Party4PresenceRule __, C53 Party5PresenceRule __

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties119](#) on page 1886 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±	C42, C46	1887
	Party3 <Pty3>	[0..1]	±	C42, C46	1888
	Party4 <Pty4>	[0..1]	±	C42, C46	1889
	Party5 <Pty5>	[0..1]	±	C42, C46	1891

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see `SecuritiesTransactionType`), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition

/Party5 is present

Following Must be True

/Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

33.4.2.2.10 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties38](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1743
	DebtorAgent <DbtrAgt>	[0..1]	±		1743
	Creditor <Cdtr>	[0..1]	±		1744
	CreditorAgent <CdtrAgt>	[0..1]	±		1744
	Intermediary <Intrmy>	[0..1]	±		1745

33.4.2.2.11 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection101](#) on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1387
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1387
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1388
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1388
	Amount <Amt>	[0..1]	Amount	C1, C13	1388
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1389
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1389
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1390
	ValueDate <ValDt>	[0..1]	±		1390

33.4.2.2.12 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts43](#) on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1408
	ChargesFees <ChrgsFees>	[0..1]	±		1409
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1409
	TradeAmount <TradAmt>	[0..1]	±		1409
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1410
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1410
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1410
	LocalTax <LclTax>	[0..1]	±		1411
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1411
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1411
	Margin <Mrgn>	[0..1]	±		1412
	Other <Othr>	[0..1]	±		1412
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1412
	ShippingAmount <ShppgAmt>	[0..1]	±		1413
	SpecialConcession <SpclCncssn>	[0..1]	±		1413
	StampDuty <StmpDty>	[0..1]	±		1413
	StockExchangeTax <StockXchgTax>	[0..1]	±		1414
	TransferTax <TrfTax>	[0..1]	±		1414
	TransactionTax <TxTax>	[0..1]	±		1414
	ValueAddedTax <ValAddedTax>	[0..1]	±		1415
	WithholdingTax <WhldgTax>	[0..1]	±		1415
	NetGainLoss <NetGnLoss>	[0..1]	±		1415
	ConsumptionTax <CsmptnTax>	[0..1]	±		1416
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1416
	ResearchFee <RsrchFee>	[0..1]	±		1417

33.4.2.2.13 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C30 InvestorCountryCodeRule](#), [C58 QualifiedForeignIntermediaryRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C27, C62, C68	1278
	QualifiedForeignIntermediary <QlfdFrqnIntrmy>	[0..1]	±	C63, C69	1280
	StockExchange <StockXchg>	[0..1]	±		1281
	TradeRegulator <TradRgltr>	[0..1]	±		1281
	TripartyAgent <TrptyAgt>	[0..1]	±	C63, C69	1281
	Broker <Brkr>	[0..1]	±	C63, C69	1282

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

33.4.2.2.13.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C27 IdentificationNationalityOfInvestorRule, C62 SafekeepingAccountOrBlockChainAddress1Rule, C68 SafekeepingAccountOrBlockChainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount208](#) on page 1732 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1733
	LEI <LEI>	[0..1]	IdentifierSet		1733
	AlternateIdentification <AltrnId>	[0..1]	±		1734
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1734
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1734
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1734
	ProcessingIdentification <PrcgId>	[0..1]	Text		1735
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1735

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.2.13.2 QualifiedForeignIntermediary <QlfdFrgnlIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C63 SafekeepingAccountOrBlockChainAddress1Rule ____, C69 SafekeepingAccountOrBlockChainAddress2Rule __

QualifiedForeignIntermediary <QlfdFrgnlIntrmy> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrnId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1731
	ProcessingIdentification <PrccgId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.2.13.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

33.4.2.2.13.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

33.4.2.2.13.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: [C63 SafekeepingAccountOrBlockChainAddress1Rule](#), [C69 SafekeepingAccountOrBlockChainAddress2Rule](#)

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount209](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrnId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1731
	ProcessingIdentification <Prcgld>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.2.13.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C63 SafekeepingAccountOrBlockChainAddress1Rule , C69 SafekeepingAccountOrBlockChainAddress2Rule

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.2.14 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following elements (see [RegistrationParameters7](#) on page 1642 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1642
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1642
	RegistrarAccount <RegarAcct>	[0..1]	Text		1642
	CertificateNumber <CertNb>	[0..*]	±	C19	1642

33.4.2.2.15 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C80 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

33.4.2.3 Modification <Mod>

Presence: [1..1]

Definition: Modification of information in the securities transaction.

Modification <Mod> contains the following **SecuritiesSettlementTransactionDetails55** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1287
	Linkages <Lnkgs>	[0..*]	±	C37	1287
	TradeDetails <TradDtls>	[0..1]		C6, C19, C29, C35, C57, C82, C84	1288
	TradeIdentification <TradId>	[0..*]	Text		1290
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1290
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1290
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1291
	TradeDate <TradDt>	[0..1]	±		1291
	SettlementDate <SttlmDt>	[0..1]	±		1291
	LateDeliveryDate <LateDivryDt>	[0..1]	±		1291
	DealPrice <DealPric>	[0..1]	±		1292
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1292
	OpeningClosing <OpngClsg>	[0..1]	±		1292
	Reporting <Rptg>	[0..*]	±		1293
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1293
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1293
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1293
	TypeOfPrice <TpOfPric>	[0..1]	±		1294
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1294
	MatchingStatus <MtchgSts>	[0..1]	±		1294
	AffirmationStatus <AffirmSts>	[0..1]	±		1294
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1295
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1295
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C23, C24, C31, C32, C42	1295
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C55	1296

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C21, C64, C70, C74, C75	1299
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C41, C78	1301
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]		C86	1305
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1306
	Counterparty <CtrPty>	[1..1]	±		1306
	Vendor <Vndr>	[0..1]	±		1306
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1307
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1309
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1311
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1314
	CashParties <CshPties>	[0..1]	±		1316
	SettlementAmount <SttlmAmt>	[0..1]	±		1317
	OtherAmounts <OthrAmts>	[0..1]	±		1317
	OtherBusinessParties <OthrBizPties>	[0..1]		C30, C58	1318
	Investor <Invstr>	[0..*]	±	C27, C62, C68	1319

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C63, C69	1321
	StockExchange <StockXchg>	[0..1]	±		1322
	TradeRegulator <TradRgltr>	[0..1]	±		1322
	TripartyAgent <TrptyAgt>	[0..1]	±	C63, C69	1322
	Broker <Brkr>	[0..1]	±	C63, C69	1323
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		1325
	SupplementaryData <SplmtryData>	[0..*]	±	C80	1325

33.4.2.3.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [0..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see [SettlementTypeAndAdditionalParameters18](#) on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <ScitiesMvmntTp>	[0..1]	CodeSet		1585
	Payment <Pmt>	[0..1]	CodeSet		1585
	CommonIdentification <Cmonld>	[0..1]	Text		1585
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1585
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1586

33.4.2.3.2 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Impacted by: [C37 LinkedQuantityRule](#)

Linkages <Lnkgs> contains the following elements (see [Linkages70](#) on page 1608 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C87	1608
	MessageNumber <MsgNb>	[0..1]	±	C6	1609
	Reference <Ref>	[1..1]	±		1609
	LinkedQuantity <LkdQty>	[0..1]	±		1609

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

33.4.2.3.3 TradeDetails <TradDtIs>

Presence: [0..1]

Definition: Details of the trade.

Impacted by: [C6 AdditionalDetailsRule](#), [C19 CurrencyToBuyOrSellRule](#), [C29 InvestorCapacityRule](#), [C35 LateDeliveryDateRule](#), [C57 PlaceOfTradeRule](#), [C82 TradeDateGuideline](#), [C84 TradeDateTimeUTCRule](#)

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails133** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradeId>	[0..*]	Text		1290
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1290
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1290
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1291
	TradeDate <TradeDt>	[0..1]	±		1291
	SettlementDate <SttlmDt>	[0..1]	±		1291
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1291
	DealPrice <DealPric>	[0..1]	±		1292
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	1292
	OpeningClosing <OpngClsg>	[0..1]	±		1292
	Reporting <Rptg>	[0..*]	±		1293
	TradeTransactionCondition <TradeTxCond>	[0..*]	±		1293
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1293
	TradeOriginatorRole <TradeOrgtrRole>	[0..1]	±		1293
	TypeOfPrice <TpOfPric>	[0..1]	±		1294
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1294
	MatchingStatus <MtchgSts>	[0..1]	±		1294
	AffirmationStatus <AffirmSts>	[0..1]	±		1294
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		1295
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		1295

Constraints**• AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

• CurrencyToBuyOrSellRule

(Rule)

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

• InvestorCapacityRule

(Rule)

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

(Rule)

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

(Rule)

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

(Rule)

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

- **TradeDateTimeUTCRule**

(Rule)

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

33.4.2.3.3.1 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [RestrictedFINXMax52Text on page 2345](#)

33.4.2.3.3.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

33.4.2.3.3.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see [PlaceOfTradeIdentification2 on page 1572](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

33.4.2.3.3.4 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see [PlaceOfClearingIdentification2](#) on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

33.4.2.3.3.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

33.4.2.3.3.6 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate20Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1476
Or}	DateCode <DtCd>	[1..1]	±		1476

33.4.2.3.3.7 LateDeliveryDate <LateDlvryDt>

Presence: [0..1]

Definition: Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

LateDeliveryDate <LateDlvryDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

33.4.2.3.3.8 DealPrice <DealPric>

Presence: [0..1]

Definition: Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

DealPrice <DealPric> contains the following elements (see [Price11](#) on page 1784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1784
{Or	Yielded <Yldd>	[1..1]	Indicator		1784
Or}	ValueType <ValTp>	[1..1]	CodeSet		1785
	Value <Val>	[1..1]	±		1785

33.4.2.3.3.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C40 NumberRule](#)

Datatype: [Max3Number](#) on page 2336

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

33.4.2.3.3.10 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see [OpeningClosing4Choice](#) on page 1674 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1674

33.4.2.3.3.11 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see [Reporting9Choice](#) on page 1676 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1677

33.4.2.3.3.12 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see [TradeTransactionCondition6Choice](#) on page 2175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2175
Or}	Proprietary <Prtry>	[1..1]	±		2176

33.4.2.3.3.13 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see [InvestorCapacity5Choice](#) on page 1673 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1673

33.4.2.3.3.14 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see [TradeOriginator4Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1672

33.4.2.3.3.15 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice32Choice](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

33.4.2.3.3.16 CurrencyToBuyOrSell <CcyToBuyOrSell>

Presence: [0..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

CurrencyToBuyOrSell <CcyToBuyOrSell> contains one of the following elements (see [CurrencyToBuyOrSell1Choice](#) on page 1574 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1574
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1574

33.4.2.3.3.17 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus28Choice](#) on page 2166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2166
Or}	Proprietary <Prtry>	[1..1]	±		2166

33.4.2.3.3.18 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see [AffirmationStatus9Choice](#) on page 2161 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2161
Or}	Proprietary <Prtry>	[1..1]	±		2161

33.4.2.3.3.19 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

33.4.2.3.3.20 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

33.4.2.3.4 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C23 DescriptionPresenceRule](#), [C24 DescriptionUsageRule](#), [C31 ISINGuideline](#), [C32 ISINPresenceRule](#), [C42 OtherIdentificationPresenceRule](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

33.4.2.3.5 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Attributes defining a financial instrument.

Impacted by: C4 AdditionalDetailsRule, C55 PlaceOfListingRule

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see [FinancialInstrumentAttributes122](#) on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvsPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

33.4.2.3.6 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [0..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C21 DenominationRule, C64 SafekeepingAccountOrBlockChainAddress1Rule, C70 SafekeepingAccountOrBlockChainAddress2Rule, C74 SafekeepingPlaceGuideline, C75 SafekeepingPlaceRule

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see [QuantityAndAccount112 on page 1801](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[0..1]	±		1803
	DenominationChoice <DnmtnChc>	[0..1]	Text		1803
	AccountOwner <AcctOwnr>	[0..1]	±		1804
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1804
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1804
	CashAccount <CshAcct>	[0..1]	±		1804
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1805
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1805

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

-
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

33.4.2.3.7 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C12 CashSettlementSystemUsageRule](#), [C41 OpeningClosingUsageRule](#), [C78 SettlementDetailsElementsUsageRule](#)

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails208](#) on page 1936 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1940
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1940
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1940
	CCPEligibility <CCPElgbly>	[0..1]	±		1941
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1941
	CashClearingSystem <CshClrSys>	[0..1]	±		1941
	ExposureType <XpsrTp>	[0..1]	±		1941
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1942
	MarketClientSide <MktClntSd>	[0..1]	±		1942
	NettingEligibility <NetgElgbly>	[0..1]	±		1942
	Registration <Regn>	[0..1]	±		1942
	LegalRestrictions <LglRstrctns>	[0..1]	±		1943
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1943
	TaxCapacity <TaxCpcty>	[0..1]	±		1943
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1943
	Tracking <Trckg>	[0..1]	±		1944
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1944
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1944
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1944
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1945
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1945
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1945

Constraints

- **CashSettlementSystemUsageRule**

(Rule)

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **OpeningClosingUsageRule**

(Rule)

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

- **SettlementDetailsElementsUsageRule**

(Rule)

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

33.4.2.3.8 StandingSettlementInstructionDetails <StgSttlmInstrDtIs>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C86 VendorPresenceRule

StandingSettlementInstructionDetails <StgSttlmInstrDtIs> contains the following **StandingSettlementInstruction19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1306
	Counterparty <CtrPty>	[1..1]	±		1306
	Vendor <Vndr>	[0..1]	±		1306
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1307
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C10, C22, C44, C46, C49, C52, C77	1309

Constraints

- **VendorPresenceRule**

(Rule)

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00148
- *Error Text:* Vendor must be present.

33.4.2.3.8.1 SettlementStandingInstructionDatabase <SttImStgInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStgInstrDB> contains one of the following elements (see [SettlementStandingInstructionDatabase5Choice on page 1687](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687

33.4.2.3.8.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see [Counterparty16Choice on page 1722](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C42, C46	1722
Or}	Buyer <Buyr>	[1..1]	±	C42, C46	1723

33.4.2.3.8.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see [PartyIdentification157 on page 1775](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

33.4.2.3.8.4 OtherDeliveringSettlementParties <OthrDlvrSttImPties>

Presence: [0..1]

Definition: Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: C10 BookTransferGuideline, C22 DepositoryGuideline, C44 Party2PresenceRule, C46 Party3PresenceRule, C49 Party4PresenceRule, C52 Party5PresenceRule, C77 SettlementChainGuideline

OtherDeliveringSettlementParties <OthrDlvrSttImPties> contains the following elements (see SettlementParties105 on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
 Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.3.8.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

Presence: [0..1]

Definition: Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

Impacted by: [C10 BookTransferGuideline](#), [C22 DepositoryGuideline](#), [C44 Party2PresenceRule](#), [C46 Party3PresenceRule](#), [C49 Party4PresenceRule](#), [C52 Party5PresenceRule](#), [C77 SettlementChainGuideline](#)

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.3.9 DeliveringSettlementParties <DlvrSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C10 BookTransferGuideline, C22 DepositoryGuideline, C44 Party2PresenceRule, C46 Party3PresenceRule, C49 Party4PresenceRule, C52 Party5PresenceRule, C77 SettlementChainGuideline

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see SettlementParties105 on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present
Following Must be True
 /Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
 /Party3 is present
Following Must be True
 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131

– *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.3.10 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C10 BookTransferGuideline](#), [C22 DepositoryGuideline](#), [C44 Party2PresenceRule](#), [C46 Party3PresenceRule](#), [C49 Party4PresenceRule](#), [C52 Party5PresenceRule](#), [C77 SettlementChainGuideline](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see [SettlementParties105](#) on page 1892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

• **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

33.4.2.3.11 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see [CashParties38](#) on page 1742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1743
	DebtorAgent <DbtrAgt>	[0..1]	±		1743
	Creditor <Cdtr>	[0..1]	±		1744
	CreditorAgent <CdtrAgt>	[0..1]	±		1744
	Intermediary <Intrmy>	[0..1]	±		1745

33.4.2.3.12 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection101](#) on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1387
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1387
	BrokerageAmountIndicator <BrkrAmtInd>	[0..1]	Indicator		1388
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1388
	Amount <Amt>	[0..1]	Amount	C1, C13	1388
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1389
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1389
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1390
	ValueDate <ValDt>	[0..1]	±		1390

33.4.2.3.13 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see [OtherAmounts43](#) on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1408
	ChargesFees <ChrgsFees>	[0..1]	±		1409
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1409
	TradeAmount <TradAmt>	[0..1]	±		1409
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1410
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1410
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1410
	LocalTax <LclTax>	[0..1]	±		1411
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1411
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1411
	Margin <Mrgn>	[0..1]	±		1412
	Other <Othr>	[0..1]	±		1412
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1412
	ShippingAmount <ShppgAmt>	[0..1]	±		1413
	SpecialConcession <SpclCncssn>	[0..1]	±		1413
	StampDuty <StmpDty>	[0..1]	±		1413
	StockExchangeTax <StockXchgTax>	[0..1]	±		1414
	TransferTax <TrfTax>	[0..1]	±		1414
	TransactionTax <TxTax>	[0..1]	±		1414
	ValueAddedTax <ValAddedTax>	[0..1]	±		1415
	WithholdingTax <WhldgTax>	[0..1]	±		1415
	NetGainLoss <NetGnLoss>	[0..1]	±		1415
	ConsumptionTax <CsmptnTax>	[0..1]	±		1416
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1416
	ResearchFee <RsrchFee>	[0..1]	±		1417

33.4.2.3.14 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C30 InvestorCountryCodeRule](#), [C58 QualifiedForeignIntermediaryRule](#)

OtherBusinessParties <OthrBizPties> contains the following **OtherParties44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C27, C62, C68	1319
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±	C63, C69	1321
	StockExchange <StockXchg>	[0..1]	±		1322
	TradeRegulator <TradRgltr>	[0..1]	±		1322
	TripartyAgent <TrptyAgt>	[0..1]	±	C63, C69	1322
	Broker <Brkr>	[0..1]	±	C63, C69	1323

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

(Rule)

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

33.4.2.3.14.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C27 IdentificationNationalityOfInvestorRule, C62 SafekeepingAccountOrBlockChainAddress1Rule, C68 SafekeepingAccountOrBlockChainAddress2Rule

Investor <Invstr> contains the following elements (see [PartyIdentificationAndAccount208](#) on page 1732 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1733
	LEI <LEI>	[0..1]	IdentifierSet		1733
	AlternateIdentification <AltrnId>	[0..1]	±		1734
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1734
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1734
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1734
	ProcessingIdentification <PrcgId>	[0..1]	Text		1735
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1735

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.3.14.2 QualifiedForeignIntermediary <QlfdFrgnlIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

Impacted by: C63 SafekeepingAccountOrBlockChainAddress1Rule ____, C69 SafekeepingAccountOrBlockChainAddress2Rule __

QualifiedForeignIntermediary <QlfdFrgnlIntrmy> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrnId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.3.14.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

33.4.2.3.14.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentificationAndAccount181](#) on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrnId>	[0..1]	±		1746
	ProcessingIdentification <PrctlId>	[0..1]	Text		1747
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1747

33.4.2.3.14.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

Impacted by: [C63 SafekeepingAccountOrBlockChainAddress1Rule](#), [C69 SafekeepingAccountOrBlockChainAddress2Rule](#)

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentificationAndAccount209](#) on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrnId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1731
	ProcessingIdentification <Prcgld>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockchainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.3.14.6 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

Impacted by: C63 SafekeepingAccountOrBlockChainAddress1Rule , C69 SafekeepingAccountOrBlockChainAddress2Rule

Broker <Brkr> contains the following elements (see PartyIdentificationAndAccount209 on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

33.4.2.3.15 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following elements (see [RegistrationParameters7](#) on page 1642 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1642
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1642
	RegistrarAccount <RegarAcct>	[0..1]	Text		1642
	CertificateNumber <CertNb>	[0..*]	±	C19	1642

33.4.2.3.16 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C80 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

34 MX sese.039.002.06 SecuritiesSettlementTransactionModification RequestStatusAdvice002V06

34.1 MessageDefinition Functionality

Scope

An account servicer sends a SecuritiesSettlementTransactionModificationRequestStatusAdvice to an account owner to advise the status of a SecuritiesSettlementModificationRequest message previously sent by the account owner.

The account servicer may be:

- a central securities depository or another settlement market infrastructure managing securities settlement transactions on behalf of their participants
- an custodian acting as an accounting and/or settlement agent.

Usage

The message may also be used to:

- re-send a message sent by the account owner to the account servicer,
- provide a third party with a copy of a message being sent by the account owner for information,
- re-send to a third party a copy of a message being sent by the account owner for information

using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionModificationRequestStatusAdvice002V06 MessageDefinition is composed of 8 MessageBuildingBlocks:

- A. ModificationRequestReference
Reference to the unambiguous identification of the cancellation request as per the account owner.
- B. AccountOwner
Party that legally owns the account.
- C. SafekeepingAccount
Account to or from which a securities entry is made.
- D. BlockChainAddressOrWallet
Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.
- E. TransactionIdentification
Provides unambiguous transaction identification information.

F. ModificationProcessingStatus

Provides details on the processing status of the request.

G. TransactionDetails

Identifies the details of the transaction.

H. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

34.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxModReqStsAdv>	[1..1]		C20, C22, C24	
	ModificationRequestReference <ModReqRef>	[1..1]	Text		1334
	AccountOwner <AcctOwnr>	[0..1]	±		1334
	SafekeepingAccount <StkpgAcct>	[0..1]	±		1335
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1335
	TransactionIdentification <TxId>	[0..1]	±	C1, C14	1335
	ModificationProcessingStatus <ModPrcgSts>	[1..1]			1336
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1337
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1337
Or	Denied <Dnd>	[1..1]	±		1337
Or	Rejected <Rjctd>	[1..1]	±		1338
Or	Repaired <Rprd>	[1..1]	±		1338
Or	Modified <Modfd>	[1..1]	±		1338
Or}	Proprietary <Prtry>	[1..1]	±		1339
	TransactionDetails <TxDtls>	[0..1]			1339
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C12, C13, C15	1340
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1342
	Payment <Pmt>	[1..1]	CodeSet		1342
	SettlementQuantity <SttlmQty>	[1..1]	±		1342
	SettlementAmount <SttlmAmt>	[0..1]	±		1342
	SettlementDate <SttlmDt>	[1..1]	±		1343
	TradeDate <TradDt>	[0..1]	±		1343
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C16, C17, C18, C19	1343
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C16, C17, C18, C19	1345

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1347
	SupplementaryData <SplmtryData>	[0..*]	±	C25	1348

34.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 AccountOwnerTransactionIdentificationRule

(Rule)

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00260
- *Error Text:* One other reference must be present.

C2 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C3 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C4 AdditionalReasonInformationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C5 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C6 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C7 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C8 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C9 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C10 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C11 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C12 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C13 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C14 NoAccountOwnerTransactionIdentificationRule

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

C15 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C16 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C17 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C18 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C19 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131

– *Error Text:* Party4 must be present.

C20 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C21 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C22 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

This constraint is defined at the MessageDefinition level.

C23 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C24 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Following Must be True
 /SafekeepingAccount Must be present
 Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

This constraint is defined at the MessageDefinition level.

C25 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

34.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

34.4.1 ModificationRequestReference <ModReqRef>

Presence: [1..1]

Definition: Reference to the unambiguous identification of the cancellation request as per the account owner.

Datatype: RestrictedFINXMax16Text on page 2343

34.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

34.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

34.4.4 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

34.4.5 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Provides unambiguous transaction identification information.

Impacted by: [C1 AccountOwnerTransactionIdentificationRule](#), [C14 NoAccountOwnerTransactionIdentificationRule](#)

TransactionIdentification <TxId> contains the following elements (see [TransactionIdentifications37](#) on page 1544 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1545
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1545
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1546
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1546
	OtherIdentification <OthrlId>	[0..1]	Text		1546

Constraints

- **AccountOwnerTransactionIdentificationRule**

(Rule)

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

On Condition

/AccountOwnerTransactionIdentification is equal to value 'NONREF'

Following Must be True

/AccountServicerTransactionIdentification Must be present

Or /MarketInfrastructureTransactionIdentification Must be present

Or /ProcessorTransactionIdentification Must be present

Or /OtherIdentification Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00260

– *Error Text:* One other reference must be present.

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

34.4.6 ModificationProcessingStatus <ModPrcgSts>

Presence: [1..1]

Definition: Provides details on the processing status of the request.

ModificationProcessingStatus <ModPrcgSts> contains one of the following **ModificationProcessingStatus11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1337
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1337
Or	Denied <Dnd>	[1..1]	±		1337
Or	Rejected <Rjctd>	[1..1]	±		1338
Or	Repaired <Rprd>	[1..1]	±		1338
Or	Modified <Modfd>	[1..1]	±		1338
Or}	Proprietary <Prtry>	[1..1]	±		1339

34.4.6.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus30Choice](#) on page 2170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2170
Or}	Reason <Rsn>	[1..*]			2170
	Code <Cd>	[1..1]	±		2170
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2171

34.4.6.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Modification is pending processing.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus16Choice](#) on page 2122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2122
Or}	Reason <Rsn>	[1..*]			2122
	Code <Cd>	[1..1]	±		2122
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2123

34.4.6.3 Denied <Dnd>

Presence: [1..1]

Definition: Modification request will not be executed.

Denied <Dnd> contains one of the following elements (see [DeniedStatus19Choice](#) on page 2072 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2072
Or}	Reason <Rsn>	[1..*]			2073
	Code <Cd>	[1..1]	±		2073
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2073

34.4.6.4 Rejected <Rjctd>

Presence: [1..1]

Definition: Modification request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see [RejectionStatus42Choice](#) on page 2077 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2077
Or}	Reason <Rsn>	[1..*]			2078
	Code <Cd>	[1..1]	±		2078
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2078

34.4.6.5 Repaired <Rprd>

Presence: [1..1]

Definition: Modification request is accepted but in repair.

Repaired <Rprd> contains one of the following elements (see [RepairStatus17Choice](#) on page 2117 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2117
Or}	Reason <Rsn>	[1..*]			2117
	Code <Cd>	[1..1]	±		2117
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2118

34.4.6.6 Modified <Modfd>

Presence: [1..1]

Definition: Instruction has been modified.

Modified <Modfd> contains one of the following elements (see [ModificationStatus5Choice](#) on page 2069 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2070
Or}	Reason <Rsn>	[0..*]			2070
	Code <Cd>	[1..1]			2070
{Or	Code <Cd>	[1..1]	CodeSet		2070
Or}	Proprietary <Prtry>	[1..1]	±		2071
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2071

34.4.6.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

34.4.7 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtIs> contains the following **TransactionDetails158** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C12, C13, C15	1340
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1342
	Payment <Pmt>	[1..1]	CodeSet		1342
	SettlementQuantity <SttlmQty>	[1..1]	±		1342
	SettlementAmount <SttlmAmt>	[0..1]	±		1342
	SettlementDate <SttlmDt>	[1..1]	±		1343
	TradeDate <TradDt>	[0..1]	±		1343
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C16, C17, C18, C19	1343
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C16, C17, C18, C19	1345
	Investor <Invstr>	[0..1]	±		1347

34.4.7.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C9 DescriptionPresenceRule, C10 DescriptionUsageRule, C12 ISINGuideline,
C13 ISINPresenceRule, C15 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

34.4.7.2 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2261](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

34.4.7.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, eg, against payment.

Datatype: [DeliveryReceiptType2Code on page 2205](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

34.4.7.4 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity54Choice on page 1850](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

34.4.7.5 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection67](#) on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1429
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1430
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1430

34.4.7.6 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate32Choice](#) on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1474
Or}	DateCode <DtCd>	[1..1]	±		1475

34.4.7.7 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

34.4.7.8 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C16 Party2PresenceRule](#) __, [C17 Party3PresenceRule](#) __, [C18 Party4PresenceRule](#) __, [C19 Party5PresenceRule](#) __

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see SettlementParties109 on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```


Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

34.4.7.9 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C16 Party2PresenceRule, C17 Party3PresenceRule, C18 Party4PresenceRule, C19 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see SettlementParties109 on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

34.4.7.10 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification170](#) on page 1755 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1756
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1756
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1756
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1757
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1757
	LEI <LEI>	[0..1]	IdentifierSet		1757

34.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C25 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

35 MX sese.040.002.04 SecuritiesSettlementTransactionCounterpart yResponse002V04

35.1 MessageDefinition Functionality

Scope

An account owner sends a SecuritiesSettlementTransactionCounterpartyResponse to advise the account servicer that:

- the allegation received is either rejected (that is counterparty's transaction is unknown) or accepted (i.e. either the allegation was passed to the client or the transaction is know with or without mismatches)
- the modification or cancellation request sent by the counterparty for a matched transaction is affirmed or not. The account servicer will therefore proceed or not with the counterparty's request to modify or cancel the transaction.

The account servicer may be a central securities depository or another settlement market infrastructure acting on behalf of their participants

The account owner may be:

- a central securities depository participant which has an account with a central securities depository or a market infrastructure
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message sent by the account owner to the account servicer,
- provide a third party with a copy of a message being sent by the account owner for information,
- re-send to a third party a copy of a message being sent by the account owner for information

using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionCounterpartyResponse002V04 MessageDefinition is composed of 4 MessageBuildingBlocks:

- A. TransactionIdentification
Provides unambiguous transaction identification information.
- B. ResponseStatus

Provides the response status related to an allegation or a counterparty's instruction.

C. TransactionDetails

Identifies the details of the transaction.

D. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

35.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxCtrPtyRspn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]			1356
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1357
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1357
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1357
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1357
	ResponseStatus <RspnSts>	[1..1]	±		1357
	TransactionDetails <TxDtls>	[0..1]		C17, C19, C21	1358
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C12	1359
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1361
	Payment <Pmt>	[1..1]	CodeSet		1361
	SettlementQuantity <SttlmQty>	[1..1]	±		1362
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1362
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1362
	SettlementAmount <SttlmAmt>	[0..1]	±		1362
	SettlementDate <SttlmDt>	[1..1]	±		1363
	TradeDate <TradDt>	[0..1]	±		1363
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C13, C14, C15, C16	1363
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C13, C14, C15, C16	1365
	Investor <Invstr>	[0..1]	±		1367
	SupplementaryData <SplmtryData>	[0..*]	±	C22	1368

35.3 Constraints

The tick symbol () means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

C1 ActiveCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

C3 AnyBIC

(Rule)

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. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

C4 Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

C5 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C6 CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot. (Algorithm)

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

C7 DescriptionPresenceRule

(Rule)

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

C8 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C9 DigitalTokenUnitUsageRule

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

C10 ISINGuideline

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C11 ISINPresenceRule

(Rule)

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

C12 OtherIdentificationPresenceRule

(Rule)

If OtherIdentification is not present then either ISIN or Description must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

C13 Party2PresenceRule

(Rule)

If Party2 is present, then Party1 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

C14 Party3PresenceRule

(Rule)

If Party3 is present, then Party2 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

C15 Party4PresenceRule

(Rule)

If Party4 is present, then Party3 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

C16 Party5PresenceRule

(Rule)

If Party5 is present, then Party4 must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

C17 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C18 SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C19 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

-
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C20 SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

C21 SafekeepingAccountOrBlockChainAddress3Rule

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

C22 SupplementaryDataRule

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

35.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

35.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

TransactionIdentification <TxId> contains the following **TransactionIdentification7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1357
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1357
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1357
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1357

35.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: RestrictedFINXMax16Text on page 2343

35.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: RestrictedFINXMax16Text on page 2343

35.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: RestrictedFINXMax16Text on page 2343

35.4.1.4 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: RestrictedFINXMax16Text on page 2343

35.4.2 ResponseStatus <RspnSts>

Presence: [1..1]

Definition: Provides the response status related to an allegation or a counterparty's instruction.

ResponseStatus <RspnSts> contains one of the following elements (see [ResponseStatus8Choice](#) on page 2129 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Consented <Cnsntd>	[1..1]	±		2129
Or	Rejected <Rjctd>	[1..1]	±		2129
Or}	Pending <Pdg>	[1..1]	±		2130

35.4.3 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: [C17 SafekeepingAccountOrBlockChainAddress1Rule](#) , [C19 SafekeepingAccountOrBlockChainAddress2Rule](#) , [C21 SafekeepingAccountOrBlockChainAddress3Rule](#)

TransactionDetails <TxDtls> contains the following **TransactionDetails157** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C12	1359
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1361
	Payment <Pmt>	[1..1]	CodeSet		1361
	SettlementQuantity <SttlmQty>	[1..1]	±		1362
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1362
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1362
	SettlementAmount <SttlmAmt>	[0..1]	±		1362
	SettlementDate <SttlmDt>	[1..1]	±		1363
	TradeDate <TradDt>	[0..1]	±		1363
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C13, C14, C15, C16	1363
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C13, C14, C15, C16	1365
	Investor <Invstr>	[0..1]	±		1367

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

– *Error severity:* Warning

– *Error Code:* X00553

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both must be present.

35.4.3.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C7 DescriptionPresenceRule, C8 DescriptionUsageRule, C10 ISINGuideline,
C11 ISINPresenceRule, C12 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see SecurityIdentification20 on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

35.4.3.2 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2261](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

35.4.3.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, eg, against payment.

Datatype: [DeliveryReceiptType2Code on page 2205](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

35.4.3.4 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

35.4.3.5 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

35.4.3.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

35.4.3.7 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see [AmountAndDirection67](#) on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1429
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1430
	OriginalCurrencyAndOrderedAmount <OrgnICcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1430

35.4.3.8 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see [SettlementDate32Choice](#) on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1474
Or}	DateCode <DtCd>	[1..1]	±		1475

35.4.3.9 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see [TradeDate9Choice](#) on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

35.4.3.10 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C13 Party2PresenceRule](#) __, [C14 Party3PresenceRule](#) __, [C15 Party4PresenceRule](#) __, [C16 Party5PresenceRule](#) __

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see SettlementParties109 on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

35.4.3.11 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C13 Party2PresenceRule, C14 Party3PresenceRule, C15 Party4PresenceRule, C16 Party5PresenceRule

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see SettlementParties109 on page 1877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

35.4.3.12 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification170](#) on page 1755 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1756
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1756
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1756
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1757
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1757
	LEI <LEI>	[0..1]	IdentifierSet		1757

35.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C22 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

36 Message Items Types

36.1 MessageComponents

36.1.1 Account

36.1.1.1 SecuritiesAccount30

Definition: Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

36.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: [RestrictedFINXMax35Text on page 2345](#)

36.1.1.1.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.1.1.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [Max70Text on page 2340](#)

36.1.1.2 SecuritiesAccount42

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		1370
	Type <Tp>	[0..1]	±		1370
	Name <Nm>	[0..1]	Text		1370
	Designation <Dsgnt>	[0..1]	Text		1370

36.1.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Datatype: [RestrictedFINXMax35Text on page 2345](#)

36.1.1.2.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains one of the following elements (see [PurposeCode8Choice on page 1680](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1680
Or}	Proprietary <Prtry>	[1..1]	±		1680

36.1.1.2.3 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 2340](#)

36.1.1.2.4 Designation <Dsgnt>

Presence: [0..1]

Definition: Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

Datatype: [RestrictedFINXMax35Text on page 2345](#)

36.1.1.3 SecuritiesAccount37

Definition: Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1371
	Type <Tp>	[0..1]	±		1371
	Name <Nm>	[0..1]	Text		1371

36.1.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer."

Datatype: [RestrictedFINXMax35Text on page 2345](#)

36.1.1.3.2 Type <Tp>

Presence: [0..1]

Definition: Type of securities account.

Type <Tp> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.1.3.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [Max70Text on page 2340](#)

36.1.1.4 SecuritiesAccount40

Definition: Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1371
	Type <Tp>	[0..1]	±		1372
	Name <Nm>	[0..1]	Text		1372
	Designation <Dsgnt>	[0..1]	Text		1372

36.1.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: [RestrictedFINXMax35Text on page 2345](#)

36.1.1.4.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.1.4.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [Max70Text on page 2340](#)

36.1.1.4.4 Designation <Dsgnt>

Presence: [0..1]

Definition: Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

Datatype: [RestrictedFINXMax35Text on page 2345](#)

36.1.1.5 Account30

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1372
	AccountServicer <AcctSvcr>	[0..1]	±		1373

36.1.1.5.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Identification <Id> contains the following elements (see [AccountIdentification4](#) on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			1373
	Identification <Id>	[1..1]	Text		1373

36.1.1.5.2 AccountServicer <AcctSvcr>

Presence: [0..1]

Definition: Party that manages the account on behalf of the account owner, that is, manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

AccountServicer <AcctSvcr> contains one of the following elements (see [PartyIdentification137Choice](#) on page 1764 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1765

36.1.2 Account Identification

36.1.2.1 AccountIdentification4

Definition: Unique identifier of an account, as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			1373
	Identification <Id>	[1..1]	Text		1373

36.1.2.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1373

36.1.2.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

Datatype: [RestrictedFINXMax35Text on page 2345](#)

36.1.2.2 SecuritiesAccount34

Definition: Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1374
	Type <Tp>	[0..1]	±		1374
	Name <Nm>	[0..1]	Text		1374

36.1.2.2.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer."

Datatype: [RestrictedFINXMax35Text on page 2345](#)

36.1.2.2.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains one of the following elements (see [PurposeCode8Choice on page 1680](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1680
Or}	Proprietary <Prtry>	[1..1]	±		1680

36.1.2.2.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [Max70Text on page 2340](#)

36.1.2.3 CashAccountIdentification6Choice

Definition: Unique identifier of an account, as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.2.3.1 IBAN <IBAN>

Presence: [1..1]

Definition: International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

Impacted by: C23 IBAN

Datatype: IBAN2007Identifier on page 2334

Constraints

- **IBAN**

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

36.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Datatype: RestrictedFINX2Max34Text on page 2342

36.1.3 Amount

36.1.3.1 AmountAndDirection14

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

36.1.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 ActiveOrHistoricCurrency , C8 CurrencyAmount

Datatype: RestrictedFINActiveOrHistoricCurrencyAndAmount on page 2188

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.1.2 Sign <Sgn>

Presence: [1..1]

Definition: Indicates that the amount value is positive or negative.

Datatype: One of the following values must be used (see [PlusOrMinusIndicator](#) on page 2336):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

36.1.3.2 OtherAmounts33

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1377
	ChargesFees <ChrgsFees>	[0..1]	±		1377
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1378
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1378
	LocalTax <LclTax>	[0..1]	±		1378
	Other <Othr>	[0..1]	±		1379
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1379
	ShippingAmount <ShppgAmt>	[0..1]	±		1379
	StampDuty <StmpDty>	[0..1]	±		1380
	StockExchangeTax <StockXchgTax>	[0..1]	±		1380
	TransferTax <TrfTax>	[0..1]	±		1381
	TransactionTax <TxTax>	[0..1]	±		1381
	ValueAddedTax <ValAddedTax>	[0..1]	±		1381
	WithholdingTax <WhldgTax>	[0..1]	±		1382
	ConsumptionTax <CsmptnTax>	[0..1]	±		1382
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1382

36.1.3.2.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.2.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.2.3 CountryNationalFederalTax <CtryNtlFdrITax>

Presence: [0..1]

Definition: Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CountryNationalFederalTax <CtryNtlFdrITax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.2.4 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.2.5 LocalTax <LclITax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.2.6 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.2.7 RegulatoryAmount <RgltryAmt>

Presence: [0..1]

Definition: Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

RegulatoryAmount <RgltryAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.2.8 ShippingAmount <ShppgAmt>

Presence: [0..1]

Definition: All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

ShippingAmount <ShppgAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.2.9 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.2.10 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.2.11 TransferTax <TrfTax>

Presence: [0..1]

Definition: Amount of tax levied on a transfer of ownership of financial instrument.

TransferTax <TrfTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.2.12 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.2.13 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.2.14 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.2.15 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.2.16 AccruedCapitalisationAmount <AcrdCptlstnAmt>

Presence: [0..1]

Definition: Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

AccruedCapitalisationAmount <AcrdCptlStnAmt> contains the following elements (see AmountAndDirection58 on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <Orgn/CcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.3 OtherAmounts36

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1383
	ChargesFees <ChrgsFees>	[0..1]	±		1384
	TradeAmount <TradAmt>	[0..1]	±		1384
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1384
	LocalTax <LclTax>	[0..1]	±		1384
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1385
	Other <Othr>	[0..1]	±		1385
	StampDuty <StmpDty>	[0..1]	±		1385
	TransactionTax <TxTax>	[0..1]	±		1386
	WithholdingTax <WhldgTax>	[0..1]	±		1386
	ConsumptionTax <CsmptnTax>	[0..1]	±		1386

36.1.3.3.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see AmountAndDirection72 on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1427
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1428
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1428

36.1.3.3.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see [AmountAndDirection72](#) on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1427
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1428
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1428

36.1.3.3.3 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see [AmountAndDirection72](#) on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1427
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1428
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1428

36.1.3.3.4 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see [AmountAndDirection72](#) on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1427
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1428
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1428

36.1.3.3.5 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see [AmountAndDirection72](#) on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1427
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1428
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1428

36.1.3.3.6 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see [AmountAndDirection72](#) on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1427
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1428
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1428

36.1.3.3.7 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see [AmountAndDirection72](#) on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1427
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1428
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1428

36.1.3.3.8 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see [AmountAndDirection72](#) on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1427
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1428
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1428

36.1.3.3.9 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see [AmountAndDirection72](#) on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1427
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1428
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1428

36.1.3.3.10 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see [AmountAndDirection72](#) on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1427
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1428
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1428

36.1.3.3.11 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see [AmountAndDirection72](#) on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1427
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1428
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1428

36.1.3.4 AmountAndDirection101

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1387
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1387
	BrokerageAmountIndicator <BrkrGAmntInd>	[0..1]	Indicator		1388
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1388
	Amount <Amt>	[0..1]	Amount	C1, C13	1388
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1389
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1389
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1390
	ValueDate <ValDt>	[0..1]	±		1390

36.1.3.4.1 AccruedInterestIndicator <AcrdIntrstInd>

Presence: [0..1]

Definition: Indicates whether the net proceeds include interest accrued on the financial instrument.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.4.2 StampDutyIndicator <StmpDtyInd>

Presence: [0..1]

Definition: Whether the net proceeds include stamp duty amount.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.4.3 BrokerageAmountIndicator <BrkrGmtInd>

Presence: [0..1]

Definition: Indicates whether the net proceeds include brokerage fees for the transaction. If absent, element is not required.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.4.4 ResearchFeeIndicator <RsrchFeeInd>

Presence: [0..1]

Definition: Indicates whether the net proceeds include research fees for the transaction.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.4.5 Amount <Amt>

Presence: [0..1]

Definition: Amount of money in the cash entry.

Impacted by: [C1 ActiveCurrency](#) ____, [C13 CurrencyAmount](#) __

Datatype: [RestrictedFINActiveCurrencyAndAmount](#) on page 2186

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.4.6 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: [CreditDebitCode on page 2204](#)

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.4.7 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: [C2 ActiveOrHistoricCurrency](#) , [C8 CurrencyAmount](#)

Datatype: [RestrictedFINActiveOrHistoricCurrencyAndAmount on page 2188](#)

Constraints

• **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits

36.1.3.4.8 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms27](#) on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1523
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1524
	ExchangeRate <XchgRate>	[1..1]	Rate		1524
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C13	1524

36.1.3.4.9 ValueDate <ValDt>

Presence: [0..1]

Definition: Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

ValueDate <ValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.3.5 AmountAndDirection96

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1391
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1391
	BrokerageAmountIndicator <BrkrGAmntInd>	[0..1]	Indicator		1391
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1391
	Amount <Amt>	[1..1]	Amount	C1, C13	1392
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1392
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1393
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1393
	ValueDate <ValDt>	[0..1]	±		1394

36.1.3.5.1 AccruedInterestIndicator <AcrdIntrstInd>

Presence: [0..1]

Definition: Indicates whether the net proceeds include interest accrued on the financial instrument.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.5.2 StampDutyIndicator <StmpDtyInd>

Presence: [0..1]

Definition: Whether the net proceeds include stamp duty amount.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.5.3 BrokerageAmountIndicator <BrkrGAmntInd>

Presence: [0..1]

Definition: Indicates whether the net proceeds include brokerage fees for the transaction. If absent, element is not required.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.5.4 ResearchFeeIndicator <RsrchFeeInd>

Presence: [0..1]

Definition: Indicates whether the net proceeds include research fees for the transaction.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.5.5 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: [C1 ActiveCurrency](#), [C13 CurrencyAmount](#)

Datatype: [RestrictedFINActiveCurrencyAndAmount](#) on page 2186

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.5.6 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: [CreditDebitCode](#) on page 2204

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.5.7 OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 ActiveOrHistoricCurrency , C8 CurrencyAmount

Datatype: RestrictedFINActiveOrHistoricCurrencyAndAmount on page 2188

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.5.8 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms27](#) on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1523
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1524
	ExchangeRate <XchgRate>	[1..1]	Rate		1524
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C13	1524

36.1.3.5.9 ValueDate <ValDt>

Presence: [0..1]

Definition: Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

ValueDate <ValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.3.6 AmountAndDirection92

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1394
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1395
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1395
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1396
	ValueDate <ValDt>	[0..1]	±		1396

36.1.3.6.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: [C1 ActiveCurrency](#) ____, [C13 CurrencyAmount](#) ____

Datatype: [RestrictedFINActiveCurrencyAndAmount](#) on page 2186

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.6.2 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: CreditDebitCode on page 2204

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.6.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 ActiveOrHistoricCurrency, C8 CurrencyAmount

Datatype: RestrictedFINActiveOrHistoricCurrencyAndAmount on page 2188

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.6.4 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms27](#) on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1523
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1524
	ExchangeRate <XchgRate>	[1..1]	Rate		1524
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C13	1524

36.1.3.6.5 ValueDate <ValDt>

Presence: [0..1]

Definition: Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

ValueDate <ValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.3.7 OtherAmounts44

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1398
	ChargesFees <ChrgsFees>	[0..1]	±		1399
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1399
	TradeAmount <TradAmt>	[0..1]	±		1399
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1400
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1400
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1400
	LocalTax <LclTax>	[0..1]	±		1401
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1401
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1401
	Margin <Mrgn>	[0..1]	±		1402
	Other <Othr>	[0..1]	±		1402
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1402
	ShippingAmount <ShppgAmt>	[0..1]	±		1403
	SpecialConcession <SpclCncssn>	[0..1]	±		1403
	StampDuty <StmpDty>	[0..1]	±		1403
	StockExchangeTax <StockXchgTax>	[0..1]	±		1404
	TransferTax <TrfTax>	[0..1]	±		1404
	TransactionTax <TxTax>	[0..1]	±		1404
	ValueAddedTax <ValAddedTax>	[0..1]	±		1405
	WithholdingTax <WhldgTax>	[0..1]	±		1405
	NetGainLoss <NetGnLoss>	[0..1]	±		1405
	ConsumptionTax <CsmptnTax>	[0..1]	±		1406
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1406
	BookValue <BookVal>	[0..1]	±		1407
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1407
	ResearchFee <RsrchFee>	[0..1]	±		1407

36.1.3.7.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.3 CountryNationalFederalTax <CtryNtlFdrITax>

Presence: [0..1]

Definition: Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CountryNationalFederalTax <CtryNtlFdrITax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.4 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.5 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.6 IssueDiscountAllowance <IsseDscntAllwnc>

Presence: [0..1]

Definition: Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

IssueDiscountAllowance <IsseDscntAllwnc> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.7 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.8 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.9 LocalTaxCountrySpecific <LclTaxCtrySpfc>

Presence: [0..1]

Definition: Local tax country specific.

LocalTaxCountrySpecific <LclTaxCtrySpfc> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.10 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.11 Margin <Mrgn>

Presence: [0..1]

Definition: Amount of money deposited by the trading party in a margin account.

Margin <Mrgn> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.12 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.13 RegulatoryAmount <RgltryAmt>

Presence: [0..1]

Definition: Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

RegulatoryAmount <RgltryAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.14 ShippingAmount <ShppgAmt>

Presence: [0..1]

Definition: All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

ShippingAmount <ShppgAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.15 SpecialConcession <SpclCncssn>

Presence: [0..1]

Definition: Amount of drawdown or other reduction from or in addition to the deal price.

SpecialConcession <SpclCncssn> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.16 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.17 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.18 TransferTax <TrfTax>

Presence: [0..1]

Definition: Amount of tax levied on a transfer of ownership of financial instrument.

TransferTax <TrfTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.19 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.20 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.21 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.22 NetGainLoss <NetGnLoss>

Presence: [0..1]

Definition: Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

NetGainLoss <NetGnLoss> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.23 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.24 AccruedCapitalisationAmount <AcrdCptlstnAmt>

Presence: [0..1]

Definition: Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

AccruedCapitalisationAmount <AcrdCptlstnAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.25 BookValue <BookVal>

Presence: [0..1]

Definition: Cost of the securities. May be requested in some countries for tax purposes.

BookValue <BookVal> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.26 CollateralMonitorAmount <CollMntrAmt>

Presence: [0..1]

Definition: Value of the collateral available for the delivery settlement process at the account level.

CollateralMonitorAmount <CollMntrAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.7.27 ResearchFee <RsrchFee>

Presence: [0..1]

Definition: Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

ResearchFee <RsrchFee> contains the following elements (see [AmountAndDirection44](#) on page 1440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C15	1440
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1441
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C15	1441
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1442

36.1.3.8 OtherAmounts43

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1408
	ChargesFees <ChrgsFees>	[0..1]	±		1409
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1409
	TradeAmount <TradAmt>	[0..1]	±		1409
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1410
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1410
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1410
	LocalTax <LclTax>	[0..1]	±		1411
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1411
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1411
	Margin <Mrgn>	[0..1]	±		1412
	Other <Othr>	[0..1]	±		1412
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1412
	ShippingAmount <ShppgAmt>	[0..1]	±		1413
	SpecialConcession <SpclCncssn>	[0..1]	±		1413
	StampDuty <StmpDty>	[0..1]	±		1413
	StockExchangeTax <StockXchgTax>	[0..1]	±		1414
	TransferTax <TrfTax>	[0..1]	±		1414
	TransactionTax <TxTax>	[0..1]	±		1414
	ValueAddedTax <ValAddedTax>	[0..1]	±		1415
	WithholdingTax <WhldgTax>	[0..1]	±		1415
	NetGainLoss <NetGnLoss>	[0..1]	±		1415
	ConsumptionTax <CsmptnTax>	[0..1]	±		1416
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1416
	ResearchFee <RsrchFee>	[0..1]	±		1417

36.1.3.8.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.3 CountryNationalFederalTax <CtryNtlFdrITax>

Presence: [0..1]

Definition: Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CountryNationalFederalTax <CtryNtlFdrITax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.4 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.5 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.6 IssueDiscountAllowance <IsseDscntAllwnc>

Presence: [0..1]

Definition: Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

IssueDiscountAllowance <IsseDscntAllwnc> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.7 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.8 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.9 LocalTaxCountrySpecific <LclTaxCtrySpfc>

Presence: [0..1]

Definition: Local tax country specific.

LocalTaxCountrySpecific <LclTaxCtrySpfc> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.10 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.11 Margin <Mrgn>

Presence: [0..1]

Definition: Amount of money deposited by the trading party in a margin account.

Margin <Mrgn> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.12 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.13 RegulatoryAmount <RgltryAmt>

Presence: [0..1]

Definition: Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

RegulatoryAmount <RgltryAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.14 ShippingAmount <ShppgAmt>

Presence: [0..1]

Definition: All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

ShippingAmount <ShppgAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.15 SpecialConcession <SpclCncssn>

Presence: [0..1]

Definition: Amount of drawdown or other reduction from or in addition to the deal price.

SpecialConcession <SpclCncssn> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.16 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.17 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.18 TransferTax <TrfTax>

Presence: [0..1]

Definition: Amount of tax levied on a transfer of ownership of financial instrument.

TransferTax <TrfTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.19 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.20 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.21 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.22 NetGainLoss <NetGnLoss>

Presence: [0..1]

Definition: Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

NetGainLoss <NetGnLoss> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.23 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.24 AccruedCapitalisationAmount <AcrdCptlstnAmt>

Presence: [0..1]

Definition: Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

AccruedCapitalisationAmount <AcrdCptlstnAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.8.25 ResearchFee <RsrchFee>

Presence: [0..1]

Definition: Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

ResearchFee <RsrchFee> contains the following elements (see [AmountAndDirection44](#) on page 1440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C15	1440
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1441
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C15	1441
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1442

36.1.3.9 OtherAmounts42

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1418
	ChargesFees <ChrgsFees>	[0..1]	±		1419
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1419
	TradeAmount <TradAmt>	[0..1]	±		1419
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1420
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1420
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1420
	LocalTax <LclTax>	[0..1]	±		1421
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1421
	Margin <Mrgn>	[0..1]	±		1421
	Other <Othr>	[0..1]	±		1422
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1422
	ShippingAmount <ShppgAmt>	[0..1]	±		1422
	SpecialConcession <SpclCncssn>	[0..1]	±		1423
	StampDuty <StmpDty>	[0..1]	±		1423
	StockExchangeTax <StockXchgTax>	[0..1]	±		1424
	TransferTax <TrfTax>	[0..1]	±		1424
	TransactionTax <TxTax>	[0..1]	±		1424
	ValueAddedTax <ValAddedTax>	[0..1]	±		1425
	WithholdingTax <WhldgTax>	[0..1]	±		1425
	NetGainLoss <NetGnLoss>	[0..1]	±		1425
	ConsumptionTax <CsmptnTax>	[0..1]	±		1426
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1426
	BookValue <BookVal>	[0..1]	±		1426
	ResearchFee <RsrchFee>	[0..1]	±		1427

36.1.3.9.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.3 CountryNationalFederalTax <CtryNtlFdrITax>

Presence: [0..1]

Definition: Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CountryNationalFederalTax <CtryNtlFdrITax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.4 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.5 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.6 IssueDiscountAllowance <IsseDscntAllwnc>

Presence: [0..1]

Definition: Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

IssueDiscountAllowance <IsseDscntAllwnc> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.7 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.8 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.9 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.10 Margin <Mrgn>

Presence: [0..1]

Definition: Amount of money deposited by the trading party in a margin account.

Margin <Mrgn> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.11 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.12 RegulatoryAmount <RgltryAmt>

Presence: [0..1]

Definition: Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

RegulatoryAmount <RgltryAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.13 ShippingAmount <ShppgAmt>

Presence: [0..1]

Definition: All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

ShippingAmount <ShppgAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.14 SpecialConcession <SpclCncssn>

Presence: [0..1]

Definition: Amount of drawdown or other reduction from or in addition to the deal price.

SpecialConcession <SpclCncssn> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.15 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.16 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.17 TransferTax <TrfTax>

Presence: [0..1]

Definition: Amount of tax levied on a transfer of ownership of financial instrument.

TransferTax <TrfTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.18 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.19 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.20 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.21 NetGainLoss <NetGnLoss>

Presence: [0..1]

Definition: Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

NetGainLoss <NetGnLoss> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.22 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.23 AccruedCapitalisationAmount <AcrdCptlstnAmt>

Presence: [0..1]

Definition: Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

AccruedCapitalisationAmount <AcrdCptlstnAmt> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.24 BookValue <BookVal>

Presence: [0..1]

Definition: Cost of the securities. May be requested in some countries for tax purposes.

BookValue <BookVal> contains the following elements (see [AmountAndDirection58](#) on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.9.25 ResearchFee <RsrchFee>

Presence: [0..1]

Definition: Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

ResearchFee <RsrchFee> contains the following elements (see [AmountAndDirection44](#) on page 1440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C15	1440
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1441
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C15	1441
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1442

36.1.3.10 AmountAndDirection72

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1427
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1428
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1428

36.1.3.10.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 ActiveOrHistoricCurrency , C8 CurrencyAmount

Datatype: RestrictedFINActiveOrHistoricCurrencyAndAmount on page 2188

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.10.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: CreditDebitCode on page 2204

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.10.3 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms27](#) on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1523
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1524
	ExchangeRate <XchgRate>	[1..1]	Rate		1524
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C13	1524

36.1.3.11 AmountAndDirection67

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1429
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1430
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1430

36.1.3.11.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: [C1 ActiveCurrency](#) __, [C13 CurrencyAmount](#) __

Datatype: [RestrictedFINActiveCurrencyAndAmount](#) on page 2186

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.11.2 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: CreditDebitCode on page 2204

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.11.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 ActiveOrHistoricCurrency , C8 CurrencyAmount

Datatype: RestrictedFINActiveOrHistoricCurrencyAndAmount on page 2188

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.12 AmountAndDirection66

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1431
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1432
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1432
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1433

36.1.3.12.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 ActiveCurrency, C13 CurrencyAmount

Datatype: RestrictedFINActiveCurrencyAndAmount on page 2186

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.12.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: [CreditDebitCode on page 2204](#)

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.12.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: [C2 ActiveOrHistoricCurrency](#) , [C8 CurrencyAmount](#)

Datatype: [RestrictedFINActiveOrHistoricCurrencyAndAmount on page 2188](#)

Constraints

• **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits

36.1.3.12.4 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms27](#) on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1523
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1524
	ExchangeRate <XchgRate>	[1..1]	Rate		1524
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C13	1524

36.1.3.13 AmountAndDirection59

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1433
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1434

36.1.3.13.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: [C2 ActiveOrHistoricCurrency](#), [C8 CurrencyAmount](#)

Datatype: [RestrictedFINActiveOrHistoricCurrencyAndAmount](#) on page 2188

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006

– *Error Text*: Invalid currency code.

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

– *Error severity*: Fatal

– *Error Code*: D00007

– *Error Text*: Invalid currency code or too many decimal digits

36.1.3.13.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: [CreditDebitCode](#) on page 2204

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.14 AmountAndDirection58

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1434
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1435
	OriginalCurrencyAndOrderedAmount <OrgnICcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1435
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1436

36.1.3.14.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: [C2 ActiveOrHistoricCurrency](#), [C8 CurrencyAmount](#)

Datatype: [RestrictedFINActiveOrHistoricCurrencyAndAmount](#) on page 2188

Constraints

• **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.14.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: [CreditDebitCode on page 2204](#)

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.14.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: [C2 ActiveOrHistoricCurrency](#) , [C8 CurrencyAmount](#)

Datatype: [RestrictedFINActiveOrHistoricCurrencyAndAmount on page 2188](#)

Constraints

• **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.14.4 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms27](#) on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1523
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1524
	ExchangeRate <XchgRate>	[1..1]	Rate		1524
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C13	1524

36.1.3.15 AmountAndDirection57

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1436
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1437

36.1.3.15.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 ActiveCurrency , C13 CurrencyAmount

Datatype: RestrictedFINActiveCurrencyAndAmount on page 2186

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.15.2 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: CreditDebitCode on page 2204

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.16 AmountAndDirection55

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1438
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1438
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	1439
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1439

36.1.3.16.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 ActiveOrHistoricCurrency, C8 CurrencyAmount

Datatype: RestrictedFINActiveOrHistoricCurrencyAndAmount on page 2188

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.16.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: CreditDebitCode on page 2204

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.16.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 ActiveOrHistoricCurrency, C8 CurrencyAmount

Datatype: RestrictedFINActiveOrHistoricCurrencyAndAmount on page 2188

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.16.4 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms23](#) on page 1710 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1711
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1711
	ExchangeRate <XchgRate>	[1..1]	Rate		1712
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C9	1712

36.1.3.17 AmountAndDirection44

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C15	1440
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1441
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C15	1441
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1442

36.1.3.17.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: [C2 ActiveOrHistoricCurrency](#), [C15 CurrencyAmount](#)

Datatype: [ActiveOrHistoricCurrencyAndAmount](#) on page 2185

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.17.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: [CreditDebitCode on page 2204](#)

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.17.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: [C2 ActiveOrHistoricCurrency](#) , [C15 CurrencyAmount](#)

Datatype: [ActiveOrHistoricCurrencyAndAmount on page 2185](#)

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.3.17.4 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see [ForeignExchangeTerms23](#) on page 1710 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1711
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1711
	ExchangeRate <XchgRate>	[1..1]	Rate		1712
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C9	1712

36.1.3.18 AmountAndDirection19

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1442
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1443

36.1.3.18.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that is debited or credited.

Impacted by: C1 ActiveCurrency, C13 CurrencyAmount

Datatype: RestrictedFINActiveCurrencyAndAmount on page 2186

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.18.2 CreditDebit <CdtDbt>

Presence: [0..1]

Definition: Indicates if the amount is a debited or a credited.

Datatype: CreditDebitCode on page 2204

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.19 AmountAndDirection18

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1443
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1444

36.1.3.19.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 ActiveOrHistoricCurrency, C8 CurrencyAmount

Datatype: RestrictedFINActiveOrHistoricCurrencyAndAmount on page 2188

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.3.19.2 CreditDebit <CdtDbt>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: CreditDebitCode on page 2204

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.4 Balance

36.1.4.1 BalanceAmounts4

Definition: Amounts linked to a securities balance, for example, holding value.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1445
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1445
	BookValue <BookVal>	[0..1]	±		1445
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1446
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1446

Constraints

- **EligibleCollateralValueRule**

(Rule)

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

36.1.4.1.1 HoldingValue <HldgVal>

Presence: [0..1]

Definition: Value of an individual financial instrument holding within a safekeeping account.

HoldingValue <HldgVal> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

36.1.4.1.2 PreviousHoldingValue <PrvsHldgVal>

Presence: [0..1]

Definition: Previous value of an individual financial instrument holding within a safekeeping account.

PreviousHoldingValue <PrvsHldgVal> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

36.1.4.1.3 BookValue <BookVal>

Presence: [0..1]

Definition: Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.

BookValue <BookVal> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

36.1.4.1.4 EligibleCollateralValue <ElgblCollVal>

Presence: [0..1]

Definition: Value of the position eligible for collateral purposes.

EligibleCollateralValue <ElgblCollVal> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

36.1.4.1.5 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

36.1.4.2 ClosingBalance6

Definition: Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1447
	ClosingBalance <ClsgBal>	[1..1]	±		1447

Constraints

- **ShortLongDefaultRule**
(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

36.1.4.2.1 ShortLongIndicator <ShrtLngInd>

Presence: [1..1]

Definition: Indication that the position is short or long.

Datatype: ShortLong1Code on page 2318

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

36.1.4.2.2 ClosingBalance <ClsgBal>

Presence: [1..1]

Definition: Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

ClosingBalance <ClsgBal> contains one of the following elements (see [ClosingBalance7Choice](#) on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Final <Fnl>	[1..1]	±		1447
Or}	Intermediary <Intrmy>	[1..1]	±		1448

36.1.4.3 ClosingBalance7Choice

Definition: Choice of closing balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Final <Fnl>	[1..1]	±		1447
Or}	Intermediary <Intrmy>	[1..1]	±		1448

36.1.4.3.1 Final <Fnl>

Presence: [1..1]

Definition: Sum of the opening balance and all entries booked to the account at the close of the statement period.

Final <Fnl> contains one of the following elements (see [BalanceQuantity17Choice](#) on page 1848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1849
Or}	Proprietary <Prtry>	[1..1]	±		1849

36.1.4.3.2 Intermediary <Intrmy>

Presence: [1..1]

Definition: Closing balance of this page only. This balance must be the intermediary opening balance of the next page of the same statement.

Intermediary <Intrmy> contains one of the following elements (see [BalanceQuantity17Choice](#) on page 1848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1849
Or}	Proprietary <Prtry>	[1..1]	±		1849

36.1.4.4 AdditionalBalanceInformation24

Definition: Subbalances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1448
	Quantity <Qty>	[1..1]	±		1449
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1449
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1449

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

36.1.4.4.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see [SubBalanceType14Choice](#) on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1461
Or}	Proprietary <Prtry>	[1..1]	±		1462

36.1.4.4.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains the following elements (see [Balance27](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1458
	Quantity <Qty>	[1..1]	±		1458

36.1.4.4.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional sub-balance information.

Datatype: [RestrictedFINXMax140Text](#) on page 2343

36.1.4.4.4 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown71](#) on page 1838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1838
	LotQuantity <LotQty>	[0..1]	±		1839
	LotDateTime <LotDtTm>	[0..1]	±		1839
	LotPrice <LotPric>	[0..1]	±		1839
	TypeOfPrice <TpOfPric>	[0..1]	±		1839

36.1.4.5 AdditionalBalanceInformation23

Definition: Sub-balances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1450
	Quantity <Qty>	[1..1]	±		1450
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1451

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

36.1.4.5.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see [SubBalanceType14Choice](#) on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1461
Or}	Proprietary <Prtry>	[1..1]	±		1462

36.1.4.5.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see [SubBalanceQuantity9Choice](#) on page 1846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1846
Or	Proprietary <Prtry>	[1..1]	±		1847
Or}	QuantityAndAvailability <QtyAndAvlbtty>	[1..1]	±		1847

36.1.4.5.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional subbalance information.

Datatype: [RestrictedFINXMax140Text](#) on page 2343

36.1.4.6 OpeningBalance6

Definition: Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1451
	OpeningBalance <OpngBal>	[1..1]	±		1451

Constraints

- **ShortLongDefaultRule**

(Rule)

If Shortlong is absent, then the default is long, that is, balance is positive.

36.1.4.6.1 ShortLongIndicator <ShrtLngInd>

Presence: [1..1]

Definition: Indication that the position is short or long.

Datatype: [ShortLong1Code](#) on page 2318

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

36.1.4.6.2 OpeningBalance <OpngBal>

Presence: [1..1]

Definition: Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

OpeningBalance <OpngBal> contains one of the following elements (see [OpeningBalance7Choice](#) on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	First <Frst>	[1..1]	±		1456
Or}	Intermediary <Intrmy>	[1..1]	±		1457

36.1.4.7 SubBalanceInformation24

Definition: Net position of a segregated holding of a single security within the overall position held in the securities account, for example, sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1452
	Quantity <Qty>	[1..1]	±		1453
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1453
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1453
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdownDtls>	[0..*]	±	C19, C39	1453

Constraints

- **AvailableWithNoStatusRule**

(Rule)

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

`/SubBalanceType/Code` is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

`/Quantity/Quantity/QuantityAndAvailability` Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00125
- *Error Text:* QuantityAndAvailability cannot be used.

- **SubBalanceAdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

36.1.4.7.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see [SubBalanceType13Choice](#) on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1462
Or}	Proprietary <Prtry>	[1..1]	±		1464

36.1.4.7.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains the following elements (see [Balance27](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1458
	Quantity <Qty>	[1..1]	±		1458

36.1.4.7.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional subbalance information.

Datatype: [RestrictedFINXMax140Text](#) on page 2343

36.1.4.7.4 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown71](#) on page 1838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1838
	LotQuantity <LotQty>	[0..1]	±		1839
	LotDateTime <LotDtTm>	[0..1]	±		1839
	LotPrice <LotPric>	[0..1]	±		1839
	TypeOfPrice <TpOfPric>	[0..1]	±		1839

36.1.4.7.5 AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>

Presence: [0..*]

Definition: Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

Impacted by: [C19 EligibleForCollateralPurposesRule](#), [C39 SubBalanceAdditionalDetailsRule](#)

AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls> contains the following elements (see [AdditionalBalanceInformation24](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1448
	Quantity <Qty>	[1..1]	±		1449
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1449
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1449

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

 /SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

 /Quantity/Quantity/QuantityAndAvailability Must be absent

Error handling:

- Error severity: Fatal
- Error Code: X00126
- Error Text: QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

36.1.4.8 SubBalanceInformation23

Definition: Net position of a segregated holding of a single security within the overall position held in the securities account, for example sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1455
	Quantity <Qty>	[1..1]	±		1455
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1455
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>	[0..*]	±	C17, C37	1456

Constraints

- **AvailableWithNoStatusRule**

(Rule)

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00125
- *Error Text:* QuantityAndAvailability cannot be used.

• **SubBalanceAdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

36.1.4.8.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see [SubBalanceType13Choice](#) on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1462
Or}	Proprietary <Prtry>	[1..1]	±		1464

36.1.4.8.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see [SubBalanceQuantity9Choice](#) on page 1846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1846
Or	Proprietary <Prtry>	[1..1]	±		1847
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]	±		1847

36.1.4.8.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional subbalance information.

Datatype: [RestrictedFINXMax140Text](#) on page 2343

36.1.4.8.4 AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>

Presence: [0..*]

Definition: Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

Impacted by: C17 EligibleForCollateralPurposesRule , C37 SubBalanceAdditionalDetailsRule

AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls> contains the following elements (see [AdditionalBalanceInformation23](#) on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1450
	Quantity <Qty>	[1..1]	±		1450
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1451

Constraints

- **EligibleForCollateralPurposesRule**

(Rule)

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00126
- *Error Text:* QuantityAndAvailability must not be present.

- **SubBalanceAdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, them it must not contain information that can be provided in a structured field.

36.1.4.9 OpeningBalance7Choice

Definition: Choice of opening balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	First <Frst>	[1..1]	±		1456
Or}	Intermediary <Intrmy>	[1..1]	±		1457

36.1.4.9.1 First <Frst>

Presence: [1..1]

Definition: Opening balance for the statement period. It always equals the closing balance of the previous statement.

First <Frst> contains one of the following elements (see [BalanceQuantity17Choice](#) on page 1848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1849
Or}	Proprietary <Prtry>	[1..1]	±		1849

36.1.4.9.2 Intermediary <Intrmy>

Presence: [1..1]

Definition: Opening balance of this page only. This balance must be the intermediary closing balance of the previous page of the same statement.

Intermediary <Intrmy> contains one of the following elements (see [BalanceQuantity17Choice](#) on page 1848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1849
Or}	Proprietary <Prtry>	[1..1]	±		1849

36.1.4.10 SecuritiesSubBalanceTypeAndQuantityBreakdown6

Definition: Quantity breakdown information for a specific securities balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1457
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1457

36.1.4.10.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

Type <Tp> contains one of the following elements (see [SecuritiesBalanceType8Choice](#) on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1464
Or}	Proprietary <Prtry>	[1..1]	±		1466

36.1.4.10.2 QuantityBreakdown <QtyBrkdown>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdw> contains the following elements (see [QuantityBreakdown65](#) on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1844
	LotQuantity <LotQty>	[0..1]	±	C14	1844
	SecuritiesSubBalanceType <SciesSubBalTp>	[0..1]	±		1845

36.1.4.11 Balance27

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1458
	Quantity <Qty>	[1..1]	±		1458

36.1.4.11.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: [ShortLong1Code](#) on page 2318

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

36.1.4.11.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see [SubBalanceQuantity9Choice](#) on page 1846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1846
Or	Proprietary <Prtry>	[1..1]	±		1847
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]	±		1847

36.1.4.12 Balance25

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1459
	Quantity <Qty>	[1..1]	±		1459

36.1.4.12.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: [ShortLong1Code](#) on page 2318

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

36.1.4.12.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see [BalanceQuantity17Choice](#) on page 1848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1849
Or}	Proprietary <Prtry>	[1..1]	±		1849

36.1.4.13 Balance23

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1459
	Quantity <Qty>	[1..1]	±		1460

36.1.4.13.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: [ShortLong1Code on page 2318](#)

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

36.1.4.13.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see [BalanceQuantity15Choice on page 1849](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1850
Or}	Proprietary <Prtry>	[1..1]	±		1850

36.1.4.14 Balance22

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1460
	Quantity <Qty>	[1..1]	±		1460

36.1.4.14.1 ShortLongIndicator <ShrtLngInd>

Presence: [1..1]

Definition: Indication that the position is short or long.

Datatype: [ShortLong1Code on page 2318](#)

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

36.1.4.14.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see [BalanceQuantity15Choice](#) on page 1849 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1850
Or}	Proprietary <Prtry>	[1..1]	±		1850

36.1.4.15 SubBalanceType14Choice

Definition: Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1461
Or}	Proprietary <Prtry>	[1..1]	±		1462

36.1.4.15.1 Code <Cd>

Presence: [1..1]

Definition: Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

Datatype: [SecuritiesBalanceType7Code](#) on page 2290

CodeName	Name	Definition
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
OTHR	Unclassified	Other. See Narrative.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.

36.1.4.15.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.4.16 SubBalanceType13Choice

Definition: Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1462
Or}	Proprietary <Prtry>	[1..1]	±		1464

36.1.4.16.1 Code <Cd>

Presence: [1..1]

Definition: Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

Datatype: [SecuritiesBalanceType12Code](#) on page 2287

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
BODE	PendingBorrowedDelivery	Balance of financial instruments that are pending delivery in relation to a borrow transaction.

CodeName	Name	Definition
BORE	PendingBorrowedReceipt	Balance of financial instruments that are pending receipt in relation to a borrow transaction.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
LOAN	OnLoan	Loan for consumption.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.
LORE	PendingOnLoanReceipt	Balance of financial instruments that are pending receipt in relation to a lending transaction.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PEND	PendingDelivery	Processing has not been completed.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
WDOC	WaitingDocumentation	Financial instrument is unavailable due to missing or incomplete documentation pertaining to the account, or due to a missing or incomplete order.

CodeName	Name	Definition
BTRA	BeingTransferred	Financial instrument is unavailable as a result of a transfer order, pending movement in the shareholders' register.

36.1.4.16.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.4.17 SecuritiesBalanceType8Choice

Definition: Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1464
Or}	Proprietary <Prtry>	[1..1]	±		1466

36.1.4.17.1 Code <Cd>

Presence: [1..1]

Definition: Sub-balance expressed as an ISO 20022 code.

Datatype: [SecuritiesBalanceType11Code](#) on page 2285

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.

CodeName	Name	Definition
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
LOAN	OnLoan	Loan for consumption.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.

CodeName	Name	Definition
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.

36.1.4.17.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Sub-balance expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.4.18 SecuritiesBalanceType11Choice

Definition: Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1466
Or}	Proprietary <Prtry>	[1..1]	±		1467

36.1.4.18.1 Code <Cd>

Presence: [1..1]

Definition: Sub-balance expressed as an ISO 20022 code.

Datatype: [SecuritiesBalanceType13Code](#) on page 2289

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.

CodeName	Name	Definition
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.

36.1.4.18.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Sub-balance expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.4.19 BalanceAmounts6

Definition: Amounts linked to a securities balance, for example, holding value.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1468
	BookValue <BookVal>	[0..1]	±		1468
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1468

36.1.4.19.1 HoldingValue <HldgVal>

Presence: [1..1]

Definition: Value of an individual financial instrument holding within a safekeeping account.

HoldingValue <HldgVal> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

36.1.4.19.2 BookValue <BookVal>

Presence: [0..1]

Definition: Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.

BookValue <BookVal> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

36.1.4.19.3 UnrealisedGainLoss <UrIsdGnLoss>

Presence: [0..1]

Definition: Difference between holding value and the book value.

UnrealisedGainLoss <UrIsdGnLoss> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

36.1.4.20 BalanceAmounts5

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1469
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1469
	BookValue <BookVal>	[0..1]	±		1469
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1470
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1470

36.1.4.20.1 HoldingValue <HldgVal>

Presence: [1..1]

Definition: Value of an individual financial instrument holding within a safekeeping account.

HoldingValue <HldgVal> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

36.1.4.20.2 PreviousHoldingValue <PrvsHldgVal>

Presence: [0..1]

Definition: Previous value of an individual financial instrument holding within a safekeeping account.

PreviousHoldingValue <PrvsHldgVal> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

36.1.4.20.3 BookValue <BookVal>

Presence: [0..1]

Definition: Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.

BookValue <BookVal> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

36.1.4.20.4 UnrealisedGainLoss <UrIsdGnLoss>

Presence: [0..1]

Definition: Difference between holding value and the book value.

UnrealisedGainLoss <UrIsdGnLoss> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

36.1.4.20.5 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection14](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	1375
	Sign <Sgn>	[1..1]	Indicator		1376

36.1.5 Cash

36.1.5.1 CashSettlementSystem5Choice

Definition: Choice of format for the cash settlement system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

36.1.5.1.1 Code <Cd>

Presence: [1..1]

Definition: Cash settlement system expressed as an ISO 20022 code.

Datatype: [CashSettlementSystem2Code](#) on page 2196

CodeName	Name	Definition
GROS	GrossSettlementSystem	Settle money through gross settlement system.
NETS	NetSettlementSystem	Settle money through net settlement system.

36.1.5.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Cash settlement system expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.6 Clearing System Member Identification

36.1.6.1 PlaceOfClearingIdentification2

Definition: Identification of infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C1	1471
	LEI <LEI>	[0..1]	IdentifierSet		1472

36.1.6.1.1 Identification <Id>

Presence: [0..1]

Definition: Unique identification of the place of clearing.

Impacted by: [C1 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier](#) on page 2333

Constraints

- **AnyBIC**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.6.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of clearing.

Datatype: [LEIIdentifier on page 2335](#)

36.1.7 Date Period

36.1.7.1 Period7Choice

Definition: Choice between date and date-time for the specification of a period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateDateTime <FrDtTmToDtTm>	[1..1]	±		1472
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1472

36.1.7.1.1 FromDateTimeToDateTime <FrDtTmToDtTm>

Presence: [1..1]

Definition: Time span defined by a start date and time, and an end date and time.

FromDateTimeToDateTime <FrDtTmToDtTm> contains the following elements (see [DateTimePeriod1 on page 1480](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		1480
	ToDateTime <ToDtTm>	[1..1]	DateTime		1480

36.1.7.1.2 FromDateToDate <FrDtToDt>

Presence: [1..1]

Definition: Time span defined by a start date and time, and an end date and time.

FromDateToDate <FrDtToDt> contains the following elements (see [Period2 on page 1473](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1473
	ToDate <ToDt>	[1..1]	Date		1473

36.1.8 Date Time

36.1.8.1 Period2

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1473
	ToDate <ToDt>	[1..1]	Date		1473

36.1.8.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: [ISODate on page 2332](#)

36.1.8.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: Date and time at which the range ends.

Datatype: [ISODate on page 2332](#)

36.1.8.2 TerminationDate7Choice

Definition: Choice of format for the termination date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1473
Or}	Code <Cd>	[1..1]			1474
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	±		1474

36.1.8.2.1 Date <Dt>

Presence: [1..1]

Definition: Date in ISO format.

Date <Dt> contains one of the following elements (see [DateAndDateTime2Choice on page 1478](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.8.2.2 Code <Cd>

Presence: [1..1]

Definition: Closing date/time or maturity date/time of the transaction expressed as an ISO 20022 code.

Code <Cd> contains one of the following **DateCode32Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	±		1474

36.1.8.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Date expressed as an ISO 20022 code.

Datatype: [DateType5Code](#) on page 2205

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

36.1.8.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.8.3 SettlementDate32Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1474
Or}	DateCode <DtCd>	[1..1]	±		1475

36.1.8.3.1 Date <Dt>

Presence: [1..1]

Definition: Date in ISO format.

Date <Dt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.8.3.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

DateCode <DtCd> contains one of the following elements (see [SettlementDateCode11Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1478
Or}	Proprietary <Prtry>	[1..1]	±		1479

36.1.8.4 SettlementDate2Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1475
Or}	DateCode <DtCd>	[1..1]	±		1475

36.1.8.4.1 Date <Dt>

Presence: [1..1]

Definition: Date in ISO format.

Date <Dt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.8.4.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

DateCode <DtCd> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.8.5 SettlementDate20Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1476
Or}	DateCode <DtCd>	[1..1]	±		1476

36.1.8.5.1 Date <Dt>

Presence: [1..1]

Definition: Date in ISO format.

Date <Dt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.8.5.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

DateCode <DtCd> contains one of the following elements (see [SettlementDateCode9Choice](#) on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1479
Or}	Proprietary <Prtry>	[1..1]	±		1479

36.1.8.6 TradeDate9Choice

Definition: Choice of format for the trade date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1477
Or}	DateCode <DtCd>	[1..1]			1477
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

36.1.8.6.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as an ISO date.

Date <Dt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.8.6.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date expressed as a code.

DateCode <DtCd> contains one of the following **TradeDateCode4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1477
Or}	Proprietary <Prtry>	[1..1]	±		1477

36.1.8.6.2.1 Code <Cd>

Presence: [1..1]

Definition: Trade date expressed as an ISO 20022 code.

Datatype: [DateType3Code](#) on page 2205

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

36.1.8.6.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.8.7 DateAndDateTime2Choice

Definition: Choice between a date or a date and time format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.8.7.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: [ISODate](#) on page 2332

36.1.8.7.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: [ISODatetime](#) on page 2333

36.1.8.8 SettlementDateCode11Choice

Definition: Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1478
Or}	Proprietary <Prtry>	[1..1]	±		1479

36.1.8.8.1 Code <Cd>

Presence: [1..1]

Definition: Settlement date expressed as an ISO 20022 code.

Datatype: [DateType4Code](#) on page 2205

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

36.1.8.8.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.8.9 SettlementDateCode9Choice

Definition: Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1479
Or}	Proprietary <Prtry>	[1..1]	±		1479

36.1.8.9.1 Code <Cd>

Presence: [1..1]

Definition: Settlement date expressed as an ISO 20022 code.

Datatype: [SettlementDate4Code](#) on page 2308

CodeName	Name	Definition
WISS	WhenIssued	Settlement is to be done when the security is issued.

36.1.8.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.9 Date Time Period

36.1.9.1 DateTimePeriod1

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		1480
	ToDateTime <ToDtTm>	[1..1]	DateTime		1480

36.1.9.1.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: [ISODatetime](#) on page 2333

36.1.9.1.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: [ISODatetime](#) on page 2333

36.1.9.2 DateAndPeriod3Choice

Definition: Choice between a date and period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatementDate <StmntDt>	[1..1]	±		1480
Or}	StatementPeriod <StmntPrd>	[1..1]	±		1481

36.1.9.2.1 StatementDate <StmntDt>

Presence: [1..1]

Definition: Date of the statement.

StatementDate <StmntDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.9.2.2 StatementPeriod <StmntPrd>

Presence: [1..1]

Definition: Period for the statement.

StatementPeriod <StmntPrd> contains one of the following elements (see [Period7Choice](#) on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1472
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1472

36.1.10 Document

36.1.10.1 DocumentNumber14

Definition: Identification of a document.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C6	1481

36.1.10.1.1 Number <Nb>

Presence: [1..1]

Definition: Number used to identify a message or document.

Impacted by: [C6 ShortLongNumberRule](#)

Number <Nb> contains one of the following elements (see [DocumentNumber6Choice](#) on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1483
Or	LongNumber <LngNb>	[1..1]	Text		1483
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1483

Constraints

- **ShortLongNumberRule**
(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.10.2 DocumentNumber16Choice

Definition: Choice between a short document number, a long document number or a proprietary document number.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1482
Or	LongNumber <LngNb>	[1..1]	Text		1482
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1482

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.10.2.1 ShortNumber <ShrtNb>

Presence: [1..1]

Definition: Message type number of the document referenced.

Datatype: Exact3NumericText on page 2337

36.1.10.2.2 LongNumber <LngNb>

Presence: [1..1]

Definition: MX Message identifier of the referenced document.

Datatype: ISO20022MessageIdentificationText on page 2338

36.1.10.2.3 ProprietaryNumber <PrtryNb>

Presence: [1..1]

Definition: Proprietary document identification.

ProprietaryNumber <PrtryNb> contains the following elements (see GenericIdentification163 on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1566
	Issuer <Issr>	[1..1]	Text		1566
	SchemeName <SchmeNm>	[0..1]	Text		1566

36.1.10.3 DocumentNumber6Choice

Definition: Choice between a short document number, a long document number or a proprietary document number.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1483
Or	LongNumber <LngNb>	[1..1]	Text		1483
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1483

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.10.3.1 ShortNumber <ShrtNb>

Presence: [1..1]

Definition: Message type number of the document referenced.

Datatype: [Exact3NumericText on page 2337](#)

36.1.10.3.2 LongNumber <LngNb>

Presence: [1..1]

Definition: MX Message identifier of the referenced document.

Datatype: [ISO20022MessageIdentificationText on page 2338](#)

36.1.10.3.3 ProprietaryNumber <PrtryNb>

Presence: [1..1]

Definition: Proprietary document identification.

ProprietaryNumber <PrtryNb> contains the following elements (see [GenericIdentification86 on page 1567](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1567
	Issuer <Issr>	[1..1]	Text		1568
	SchemeName <SchmeNm>	[0..1]	Text		1568

36.1.11 Financial Institution Identification

36.1.11.1 ClearingSystemMemberIdentification2

Definition: Unique identification, as assigned by a clearing system, to unambiguously identify a member of the clearing system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		1484
	MemberIdentification <Mmbld>	[1..1]	Text		1484

36.1.11.1.1 ClearingSystemIdentification <ClrSysId>

Presence: [0..1]

Definition: Specification of a pre-agreed offering between clearing agents or the channel through which the payment instruction is processed.

ClearingSystemIdentification <ClrSysId> contains one of the following elements (see [ClearingSystemIdentification2Choice](#) on page 2174 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2174
Or}	Proprietary <Prtry>	[1..1]	Text		2174

36.1.11.1.2 MemberIdentification <Mmbld>

Presence: [1..1]

Definition: Identification of a member of a clearing system.

Datatype: [Max35Text](#) on page 2339

36.1.11.2 FinancialInstitutionIdentification18

Definition: Specifies the details to identify a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BICFI <BICFI>	[0..1]	IdentifierSet	C2	1484
	ClearingSystemMemberIdentification <ClrSysMmbld>	[0..1]	±		1485
	LEI <LEI>	[0..1]	IdentifierSet		1485
	Name <Nm>	[0..1]	Text		1485
	PostalAddress <PstAdr>	[0..1]	±		1485
	Other <Othr>	[0..1]	±		1486

36.1.11.2.1 BICFI <BICFI>

Presence: [0..1]

Definition: Code allocated to a financial institution by the ISO 9362 Registration Authority as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C2 BICFI

Datatype: BICFIDec2014Identifier on page 2334

Constraints

- **BICFI**

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

36.1.11.2.2 ClearingSystemMemberIdentification <ClrSysMmbld>

Presence: [0..1]

Definition: Information used to identify a member within a clearing system.

ClearingSystemMemberIdentification <ClrSysMmbld> contains the following elements (see ClearingSystemMemberIdentification2 on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		1484
	MemberIdentification <Mmbld>	[1..1]	Text		1484

36.1.11.2.3 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identifier of the financial institution.

Datatype: LEIIdentifier on page 2335

36.1.11.2.4 Name <Nm>

Presence: [0..1]

Definition: Name by which an agent is known and which is usually used to identify that agent.

Datatype: Max140Text on page 2338

36.1.11.2.5 PostalAddress <PstlAdr>

Presence: [0..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

PostalAddress <PstIAdr> contains the following elements (see [PostalAddress24](#) on page 1780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1780
{Or	Code <Cd>	[1..1]	CodeSet		1780
Or}	Proprietary <Prtry>	[1..1]	±		1781
	Department <Dept>	[0..1]	Text		1781
	SubDepartment <SubDept>	[0..1]	Text		1781
	StreetName <StrtNm>	[0..1]	Text		1781
	BuildingNumber <BldgNb>	[0..1]	Text		1781
	BuildingName <BldgNm>	[0..1]	Text		1782
	Floor <Flr>	[0..1]	Text		1782
	PostBox <PstBx>	[0..1]	Text		1782
	Room <Room>	[0..1]	Text		1782
	PostCode <PstCd>	[0..1]	Text		1782
	TownName <TwnNm>	[0..1]	Text		1782
	TownLocationName <TwnLctnNm>	[0..1]	Text		1782
	DistrictName <DstrctNm>	[0..1]	Text		1782
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1783
	Country <Ctry>	[0..1]	CodeSet	C3	1783
	AddressLine <AdrLine>	[0..7]	Text		1783

36.1.11.2.6 Other <Othr>

Presence: [0..1]

Definition: Unique identification of an agent, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following elements (see [GenericFinancialIdentification1](#) on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1489
	SchemeName <SchmeNm>	[0..1]			1490
{Or	Code <Cd>	[1..1]	CodeSet		1490
Or}	Proprietary <Prtry>	[1..1]	Text		1490
	Issuer <Issr>	[0..1]	Text		1490

36.1.11.3 BranchData3

Definition: Information that locates and identifies a specific branch of a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1487
	LEI <LEI>	[0..1]	IdentifierSet		1487
	Name <Nm>	[0..1]	Text		1487
	PostalAddress <PstAdr>	[0..1]	±		1487

36.1.11.3.1 Identification <Id>

Presence: [0..1]

Definition: Unique and unambiguous identification of a branch of a financial institution.

Datatype: [Max35Text on page 2339](#)

36.1.11.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification for the branch of the financial institution.

Datatype: [LEIIdentifier on page 2335](#)

36.1.11.3.3 Name <Nm>

Presence: [0..1]

Definition: Name by which an agent is known and which is usually used to identify that agent.

Datatype: [Max140Text on page 2338](#)

36.1.11.3.4 PostalAddress <PstAdr>

Presence: [0..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

PostalAddress <PstIAdr> contains the following elements (see [PostalAddress24](#) on page 1780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1780
{Or	Code <Cd>	[1..1]	CodeSet		1780
Or}	Proprietary <Prtry>	[1..1]	±		1781
	Department <Dept>	[0..1]	Text		1781
	SubDepartment <SubDept>	[0..1]	Text		1781
	StreetName <StrtNm>	[0..1]	Text		1781
	BuildingNumber <BldgNb>	[0..1]	Text		1781
	BuildingName <BldgNm>	[0..1]	Text		1782
	Floor <Flr>	[0..1]	Text		1782
	PostBox <PstBx>	[0..1]	Text		1782
	Room <Room>	[0..1]	Text		1782
	PostCode <PstCd>	[0..1]	Text		1782
	TownName <TwnNm>	[0..1]	Text		1782
	TownLocationName <TwnLctnNm>	[0..1]	Text		1782
	DistrictName <DstrctNm>	[0..1]	Text		1782
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1783
	Country <Ctry>	[0..1]	CodeSet	C3	1783
	AddressLine <AdrLine>	[0..7]	Text		1783

36.1.11.4 BranchAndFinancialInstitutionIdentification6

Definition: Unique and unambiguous identification of a financial institution or a branch of a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1488
	BranchIdentification <BrnchId>	[0..1]	±		1489

36.1.11.4.1 FinancialInstitutionIdentification <FinInstnId>

Presence: [1..1]

Definition: Unique and unambiguous identification of a financial institution, as assigned under an internationally recognised or proprietary identification scheme.

FinancialInstitutionIdentification <FinInstnId> contains the following elements (see [FinancialInstitutionIdentification18](#) on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BICFI <BICFI>	[0..1]	IdentifierSet	C2	1484
	ClearingSystemMemberIdentification <ClrSysMmbld>	[0..1]	±		1485
	LEI <LEI>	[0..1]	IdentifierSet		1485
	Name <Nm>	[0..1]	Text		1485
	PostalAddress <PstlAdr>	[0..1]	±		1485
	Other <Othr>	[0..1]	±		1486

36.1.11.4.2 BranchIdentification <BrnchId>

Presence: [0..1]

Definition: Identifies a specific branch of a financial institution.

Usage: This component should be used in case the identification information in the financial institution component does not provide identification up to branch level.

BranchIdentification <BrnchId> contains the following elements (see [BranchData3](#) on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1487
	LEI <LEI>	[0..1]	IdentifierSet		1487
	Name <Nm>	[0..1]	Text		1487
	PostalAddress <PstlAdr>	[0..1]	±		1487

36.1.11.5 GenericFinancialIdentification1

Definition: Information related to an identification of a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1489
	SchemeName <SchmeNm>	[0..1]			1490
{Or	Code <Cd>	[1..1]	CodeSet		1490
Or}	Proprietary <Prtry>	[1..1]	Text		1490
	Issuer <Issr>	[0..1]	Text		1490

36.1.11.5.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: [Max35Text on page 2339](#)

36.1.11.5.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **FinancialIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1490
Or}	Proprietary <Prtry>	[1..1]	Text		1490

36.1.11.5.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: [ExternalFinancialInstitutionIdentification1Code on page 2212](#)

36.1.11.5.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: [Max35Text on page 2339](#)

36.1.11.5.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 2339](#)

36.1.12 Financial Instrument

36.1.12.1 BasicCollateralValuation1Details

Definition: Basic valuation details of a collateral position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1490
	HaircutSource <HrcutSrc>	[0..1]	±		1491

36.1.12.1.1 ValuationHaircut <ValtnHrcut>

Presence: [1..1]

Definition: Haircut percentage applied to the market value of underlying assets used as collateral as a risk control measure. The institution valuating the collateral calculates the value of underlying assets based on its market value less a certain percentage (the haircut).

Datatype: PercentageRate on page 2337

36.1.12.1.2 HaircutSource <HrcutSrc>

Presence: [0..1]

Definition: Place where the valuation haircut was calculated.

HaircutSource <HrcutSrc> contains the following elements (see PartyIdentification15 on page 1721 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C3	1721
	Identification <Id>	[1..1]	Text		1722

36.1.12.2 FinancialInstrumentAttributes122

Definition: Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1493
	DayCountBasis <DayCntBsis>	[0..1]	±		1493
	RegistrationForm <RegnForm>	[0..1]	±		1494
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1494
	PaymentStatus <PmtSts>	[0..1]	±		1494
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1494
	ClassificationType <ClssfctnTp>	[0..1]	±		1495
	OptionStyle <OptnStyle>	[0..1]	±		1495
	OptionType <OptnTp>	[0..1]	±		1495
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1495
	CouponDate <CpnDt>	[0..1]	Date		1496
	ExpiryDate <XpryDt>	[0..1]	Date		1496
	FloatingRateFixingDate <FltgRateFvgDt>	[0..1]	Date		1496
	MaturityDate <MtrtyDt>	[0..1]	Date		1496
	IssueDate <IssDt>	[0..1]	Date		1496
	NextCallableDate <NxtClblDt>	[0..1]	Date		1497
	PutableDate <PutblDt>	[0..1]	Date		1497
	DatedDate <DtdDt>	[0..1]	Date		1497
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1497
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1497
	CurrentFactor <CurFctr>	[0..1]	Rate		1497
	NextFactor <NxtFctr>	[0..1]	Rate		1497
	InterestRate <IntrstRate>	[0..1]	Rate		1497
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1498
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1498
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1498
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1498
	PoolNumber <PoolNb>	[0..1]	±		1498
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1499
	CallableIndicator <ClblInd>	[0..1]	Indicator		1499
	PutableIndicator <PutblInd>	[0..1]	Indicator		1499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1499
	ExercisePrice <ExrcPric>	[0..1]	±		1499
	SubscriptionPrice <SbcptPric>	[0..1]	±		1500
	ConversionPrice <ConvsPric>	[0..1]	±		1500
	StrikePrice <StrkPric>	[0..1]	±		1500
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1500
	ContractSize <CtrctSz>	[0..1]	±	C14	1501
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C12, C16, C18, C20	1501
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1503

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

36.1.12.2.1 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Market(s) on which the security is listed.

PlaceOfListing <PlcOfListg> contains one of the following elements (see [MarketIdentification4Choice](#) on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1573
Or}	Description <Desc>	[1..1]	Text		1573

36.1.12.2.2 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the security.

DayCountBasis <DayCntBsis> contains one of the following elements (see [InterestComputationMethodFormat5Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1707
Or}	Proprietary <Prtry>	[1..1]	±		1710

36.1.12.2.3 RegistrationForm <RegnForm>

Presence: [0..1]

Definition: Specifies the form, this is, ownership, of the security.

RegistrationForm <RegnForm> contains one of the following elements (see [FormOfSecurity7Choice](#) on page 1668 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1669

36.1.12.2.4 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of an interest payment.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see [Frequency27Choice](#) on page 1529 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1529
Or}	Proprietary <Prtry>	[1..1]	±		1529

36.1.12.2.5 PaymentStatus <PmtSts>

Presence: [0..1]

Definition: Status of payment of a security at a particular time.

PaymentStatus <PmtSts> contains one of the following elements (see [SecuritiesPaymentStatus6Choice](#) on page 2109 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2109
Or}	Proprietary <Prtry>	[1..1]	±		2110

36.1.12.2.6 VariableRateChangeFrequency <VarbIRateChngFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of change to the variable rate of an interest bearing instrument.

VariableRateChangeFrequency <VarblRateChngFrqcy> contains one of the following elements (see [Frequency27Choice](#) on page 1529 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1529
Or}	Proprietary <Prtry>	[1..1]	±		1529

36.1.12.2.7 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

ClassificationType <ClssfctnTp> contains one of the following elements (see [ClassificationType33Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1706
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1707

36.1.12.2.8 OptionStyle <OptnStyle>

Presence: [0..1]

Definition: Specifies how an option can be exercised (American, European, Bermudan).

OptionStyle <OptnStyle> contains one of the following elements (see [OptionStyle9Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

36.1.12.2.9 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

OptionType <OptnTp> contains one of the following elements (see [OptionType7Choice](#) on page 1667 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1668

36.1.12.2.10 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C2 ActiveOrHistoricCurrency

Datatype: ActiveOrHistoricCurrencyCode on page 2191

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

36.1.12.2.11 CouponDate <CpnDt>

Presence: [0..1]

Definition: Next payment date of an interest bearing financial instrument.

Datatype: ISODate on page 2332

36.1.12.2.12 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which a privilege expires.

Datatype: ISODate on page 2332

36.1.12.2.13 FloatingRateFixingDate <FltgRateFvgDt>

Presence: [0..1]

Definition: Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

Datatype: ISODate on page 2332

36.1.12.2.14 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: ISODate on page 2332

36.1.12.2.15 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date at which the security was made available.

Datatype: ISODate on page 2332

36.1.12.2.16 NextCallableDate <NxtClIbIDt>

Presence: [0..1]

Definition: Next date at which the issuer has the right to pay the security prior to maturity.

Datatype: ISODate on page 2332

36.1.12.2.17 PutableDate <PutbIDt>

Presence: [0..1]

Definition: Date at which the holder has the right to ask for redemption of the security prior to final maturity.

Datatype: ISODate on page 2332

36.1.12.2.18 DatedDate <DtdDt>

Presence: [0..1]

Definition: First date at which a security begins to accrue interest.

Datatype: ISODate on page 2332

36.1.12.2.19 FirstPaymentDate <FrstPmtDt>

Presence: [0..1]

Definition: Date at which the first interest payment is due to holders of the security.

Datatype: ISODate on page 2332

36.1.12.2.20 PreviousFactor <PrvsFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: BaseOneRate on page 2337

36.1.12.2.21 CurrentFactor <CurFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

Datatype: BaseOneRate on page 2337

36.1.12.2.22 NextFactor <NxtFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: BaseOneRate on page 2337

36.1.12.2.23 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

Datatype: [PercentageRate on page 2337](#)

36.1.12.2.24 YieldToMaturityRate <YldToMtrtyRate>

Presence: [0..1]

Definition: Rate of return anticipated on a bond when held until maturity date.

Datatype: [PercentageRate on page 2337](#)

36.1.12.2.25 NextInterestRate <NxtIntrstRate>

Presence: [0..1]

Definition: Interest rate applicable to the next interest payment period in relation to variable rate instruments.

Datatype: [PercentageRate on page 2337](#)

36.1.12.2.26 IndexRateBasis <IndxRateBsis>

Presence: [0..1]

Definition: Specifies the reference rate for fixed income instruments where the price of the instrument is indexed to the price of an underlying benchmark.

Datatype: [PercentageRate on page 2337](#)

36.1.12.2.27 CouponAttachedNumber <CpnAttchdNb>

Presence: [0..1]

Definition: Number of the coupon attached to the physical security.

CouponAttachedNumber <CpnAttchdNb> contains one of the following elements (see [Number23Choice on page 1667](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1667
Or}	Long <Lng>	[1..1]	±		1667

36.1.12.2.28 PoolNumber <PoolNb>

Presence: [0..1]

Definition: Number identifying a group of underlying assets assigned by the issuer of a factored security.

PoolNumber <PoolNb> contains the following elements (see [GenericIdentification39 on page 1717](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1717
	Issuer <Issr>	[0..1]	Text		1717

36.1.12.2.29 VariableRateIndicator <VarblRateInd>

Presence: [0..1]

Definition: Indicates whether the interest rate of an interest bearing instrument is reset periodically.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.2.30 CallableIndicator <ClblInd>

Presence: [0..1]

Definition: Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.2.31 PutableIndicator <PutblInd>

Presence: [0..1]

Definition: Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.2.32 MarketOrIndicativePrice <MktOrIndctvPric>

Presence: [0..1]

Definition: Value of the price, for example, as a currency and value per unit or as a percentage.

MarketOrIndicativePrice <MktOrIndctvPric> contains one of the following elements (see [PriceType5Choice](#) on page 1795 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1795
Or}	Indicative <Indctv>	[1..1]	±		1795

36.1.12.2.33 ExercisePrice <ExrcPric>

Presence: [0..1]

Definition: Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

ExercisePrice <ExrcPric> contains the following elements (see [Price3 on page 1783](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1783
	Value <Val>	[1..1]	±		1784

36.1.12.2.34 SubscriptionPrice <SbcptPric>

Presence: [0..1]

Definition: Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.

SubscriptionPrice <SbcptPric> contains the following elements (see [Price3 on page 1783](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1783
	Value <Val>	[1..1]	±		1784

36.1.12.2.35 ConversionPrice <ConvsPric>

Presence: [0..1]

Definition: Price of one target security in the conversion.

ConversionPrice <ConvsPric> contains the following elements (see [Price3 on page 1783](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1783
	Value <Val>	[1..1]	±		1784

36.1.12.2.36 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Predetermined price at which the holder will have to buy or sell the underlying instrument.

StrikePrice <StrkPric> contains the following elements (see [Price3 on page 1783](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1783
	Value <Val>	[1..1]	±		1784

36.1.12.2.37 MinimumNominalQuantity <MinNmnlQty>

Presence: [0..1]

Definition: Minimum nominal quantity of financial instrument.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

MinimumNominalQuantity <MinNmnlQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.12.2.38 ContractSize <CtrctSz>

Presence: [0..1]

Definition: Ratio or multiplying factor used to convert one contract into a quantity.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

ContractSize <CtrctSz> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.12.2.39 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmld>

Presence: [0..*]

Definition: Identification of the underlying security.

Impacted by: [C10 DescriptionPresenceRule](#), [C12 DescriptionUsageRule](#), [C16 ISINGuideline](#), [C18 ISINPresenceRule](#), [C20 OtherIdentificationPresenceRule](#)

UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId> contains the following elements
 (see [SecurityIdentification20](#) on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <OthrlId>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

36.1.12.2.40 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

Presence: [0..1]

Definition: Provides additional information about the financial instrument in narrative form.

Datatype: [RestrictedFINXMax350Text on page 2345](#)

36.1.12.3 FinancialInstrumentAttributes119

Definition: Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1505
	DayCountBasis <DayCntBsis>	[0..1]	±		1505
	RegistrationForm <RegnForm>	[0..1]	±		1506
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1506
	PaymentStatus <PmtSts>	[0..1]	±		1506
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1506
	ClassificationType <ClssfctnTp>	[0..1]	±		1507
	OptionStyle <OptnStyle>	[0..1]	±		1507
	OptionType <OptnTp>	[0..1]	±		1507
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1508
	CouponDate <CpnDt>	[0..1]	Date		1508
	ExpiryDate <XpryDt>	[0..1]	Date		1508
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1508
	MaturityDate <MtrtyDt>	[0..1]	Date		1508
	IssueDate <Issedt>	[0..1]	Date		1508
	NextCallableDate <NxtClblDt>	[0..1]	Date		1509
	PutableDate <PutblDt>	[0..1]	Date		1509
	DatedDate <DtdDt>	[0..1]	Date		1509
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1509
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1509
	CurrentFactor <CurFctr>	[0..1]	Rate		1509
	NextFactor <NxtFctr>	[0..1]	Rate		1509
	InterestRate <IntrstRate>	[0..1]	Rate		1510
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1510
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1510
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1510
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1510
	PoolNumber <PoolNb>	[0..1]	±		1510
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1511
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1511
	CallableIndicator <ClblInd>	[0..1]	Indicator		1511

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1511
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1512
	ExercisePrice <ExrcPric>	[0..1]	±		1512
	SubscriptionPrice <SbcptPric>	[0..1]	±		1512
	ConversionPrice <ConvsPric>	[0..1]	±		1512
	StrikePrice <StrkPric>	[0..1]	±		1513
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±	C14	1513
	ContractSize <CtrctSz>	[0..1]	±	C14	1513
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C17, C19, C21	1514
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1515

Constraints

- **AdditionalDetailsRule**

(Rule)

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

(Rule)

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

36.1.12.3.1 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Market(s) on which the security is listed.

PlaceOfListing <PlcOfListg> contains one of the following elements (see [MarketIdentification4Choice](#) on page 1573 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1573
Or}	Description <Desc>	[1..1]	Text		1573

36.1.12.3.2 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the security.

DayCountBasis <DayCntBsis> contains one of the following elements (see [InterestComputationMethodFormat5Choice](#) on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1707
Or}	Proprietary <Prtry>	[1..1]	±		1710

36.1.12.3.3 RegistrationForm <RegnForm>

Presence: [0..1]

Definition: Specifies the form, this is, ownership, of the security.

RegistrationForm <RegnForm> contains one of the following elements (see [FormOfSecurity7Choice](#) on page 1668 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1669

36.1.12.3.4 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of an interest payment.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see [Frequency27Choice](#) on page 1529 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1529
Or}	Proprietary <Prtry>	[1..1]	±		1529

36.1.12.3.5 PaymentStatus <PmtSts>

Presence: [0..1]

Definition: Status of payment of a security at a particular time.

PaymentStatus <PmtSts> contains one of the following elements (see [SecuritiesPaymentStatus6Choice](#) on page 2109 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2109
Or}	Proprietary <Prtry>	[1..1]	±		2110

36.1.12.3.6 VariableRateChangeFrequency <VarbIRateChngFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of change to the variable rate of an interest bearing instrument.

VariableRateChangeFrequency <VarblRateChngFrqcy> contains one of the following elements (see [Frequency27Choice](#) on page 1529 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1529
Or}	Proprietary <Prtry>	[1..1]	±		1529

36.1.12.3.7 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

ClassificationType <ClssfctnTp> contains one of the following elements (see [ClassificationType33Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1706
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1707

36.1.12.3.8 OptionStyle <OptnStyle>

Presence: [0..1]

Definition: Specifies how an option can be exercised (American, European, Bermudan).

OptionStyle <OptnStyle> contains one of the following elements (see [OptionStyle9Choice](#) on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

36.1.12.3.9 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

OptionType <OptnTp> contains one of the following elements (see [OptionType7Choice](#) on page 1667 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1668

36.1.12.3.10 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C2 ActiveOrHistoricCurrency

Datatype: ActiveOrHistoricCurrencyCode on page 2191

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

36.1.12.3.11 CouponDate <CpnDt>

Presence: [0..1]

Definition: Next payment date of an interest bearing financial instrument.

Datatype: ISODate on page 2332

36.1.12.3.12 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which a privilege expires.

Datatype: ISODate on page 2332

36.1.12.3.13 FloatingRateFixingDate <FltgRateFxdDt>

Presence: [0..1]

Definition: Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

Datatype: ISODate on page 2332

36.1.12.3.14 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: ISODate on page 2332

36.1.12.3.15 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date at which the security was made available.

Datatype: [ISODate on page 2332](#)

36.1.12.3.16 NextCallableDate <NxtClbIDt>

Presence: [0..1]

Definition: Next date at which the issuer has the right to pay the security prior to maturity.

Datatype: [ISODate on page 2332](#)

36.1.12.3.17 PutableDate <PutbIDt>

Presence: [0..1]

Definition: Date at which the holder has the right to ask for redemption of the security prior to final maturity.

Datatype: [ISODate on page 2332](#)

36.1.12.3.18 DatedDate <DtdDt>

Presence: [0..1]

Definition: First date at which a security begins to accrue interest.

Datatype: [ISODate on page 2332](#)

36.1.12.3.19 FirstPaymentDate <FrstPmtDt>

Presence: [0..1]

Definition: Date at which the first interest payment is due to holders of the security.

Datatype: [ISODate on page 2332](#)

36.1.12.3.20 PreviousFactor <PrvsFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: [BaseOneRate on page 2337](#)

36.1.12.3.21 CurrentFactor <CurFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

Datatype: [BaseOneRate on page 2337](#)

36.1.12.3.22 NextFactor <NxtFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: [BaseOneRate on page 2337](#)

36.1.12.3.23 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

Datatype: [PercentageRate on page 2337](#)

36.1.12.3.24 YieldToMaturityRate <YldToMtrtyRate>

Presence: [0..1]

Definition: Rate of return anticipated on a bond when held until maturity date.

Datatype: [PercentageRate on page 2337](#)

36.1.12.3.25 NextInterestRate <NxtIntrstRate>

Presence: [0..1]

Definition: Interest rate applicable to the next interest payment period in relation to variable rate instruments.

Datatype: [PercentageRate on page 2337](#)

36.1.12.3.26 IndexRateBasis <IndxRateBsis>

Presence: [0..1]

Definition: Specifies the reference rate for fixed income instruments where the price of the instrument is indexed to the price of an underlying benchmark.

Datatype: [PercentageRate on page 2337](#)

36.1.12.3.27 CouponAttachedNumber <CpnAttchdNb>

Presence: [0..1]

Definition: Number of the coupon attached to the physical security.

CouponAttachedNumber <CpnAttchdNb> contains one of the following elements (see [Number23Choice on page 1667](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1667
Or}	Long <Lng>	[1..1]	±		1667

36.1.12.3.28 PoolNumber <PoolNb>

Presence: [0..1]

Definition: Number identifying a group of underlying assets assigned by the issuer of a factored security.

PoolNumber <PoolNb> contains the following elements (see [GenericIdentification39](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1717
	Issuer <Issr>	[0..1]	Text		1717

36.1.12.3.29 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown64](#) on page 1845 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1845
	LotQuantity <LotQty>	[0..1]	±	C14	1846

36.1.12.3.30 VariableRateIndicator <VarblRateInd>

Presence: [0..1]

Definition: Indicates whether the interest rate of an interest bearing instrument is reset periodically.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.3.31 CallableIndicator <ClblInd>

Presence: [0..1]

Definition: Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.3.32 PutableIndicator <PutblInd>

Presence: [0..1]

Definition: Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.3.33 MarketOrIndicativePrice <MktOrIndctvPric>

Presence: [0..1]

Definition: Value of the price, for example, as a currency and value per unit or as a percentage.

MarketOrIndicativePrice <MktOrIndctvPric> contains one of the following elements (see [PriceType5Choice](#) on page 1795 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1795
Or}	Indicative <Indctv>	[1..1]	±		1795

36.1.12.3.34 ExercisePrice <ExrcPric>

Presence: [0..1]

Definition: Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

ExercisePrice <ExrcPric> contains the following elements (see [Price3](#) on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1783
	Value <Val>	[1..1]	±		1784

36.1.12.3.35 SubscriptionPrice <SbcptPric>

Presence: [0..1]

Definition: Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.

SubscriptionPrice <SbcptPric> contains the following elements (see [Price3](#) on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1783
	Value <Val>	[1..1]	±		1784

36.1.12.3.36 ConversionPrice <ConvsPric>

Presence: [0..1]

Definition: Price of one target security in the conversion.

ConversionPrice <ConvsPric> contains the following elements (see [Price3](#) on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1783
	Value <Val>	[1..1]	±		1784

36.1.12.3.37 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Predetermined price at which the holder will have to buy or sell the underlying instrument.

StrikePrice <StrkPric> contains the following elements (see [Price3](#) on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1783
	Value <Val>	[1..1]	±		1784

36.1.12.3.38 MinimumNominalQuantity <MinNmnlQty>

Presence: [0..1]

Definition: Minimum nominal quantity of financial instrument.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

MinimumNominalQuantity <MinNmnlQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtdsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using [BlockChainAddressOrWallet](#) element as the account identification).

36.1.12.3.39 ContractSize <CtrctSz>

Presence: [0..1]

Definition: Ratio or multiplying factor used to convert one contract into a quantity.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

ContractSize <CtrctSz> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockchainAddressOrWallet element as the account identification).

36.1.12.3.40 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>

Presence: [0..*]

Definition: Identification of the underlying security.

Impacted by: [C11 DescriptionPresenceRule](#), [C13 DescriptionUsageRule](#), [C17 ISINGuideline](#), [C19 ISINPresenceRule](#), [C21 OtherIdentificationPresenceRule](#)

UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId> contains the following elements (see [SecurityIdentification32](#) on page 1856 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1858
	OtherIdentification <OthrlId>	[0..*]			1858
	Identification <Id>	[1..1]	Text		1858
	Suffix <Sfx>	[0..1]	Text		1859
	Type <Tp>	[1..1]	±		1859
	Description <Desc>	[0..1]	Text		1859

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

36.1.12.3.41 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

Presence: [0..1]

Definition: Provides additional information about the financial instrument in narrative form.

Datatype: [RestrictedFINXMax350Text on page 2345](#)

36.1.12.4 SecurityIdentification20

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1517
	OtherIdentification <Othrlid>	[0..*]			1517
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518
	Description <Desc>	[0..1]	Text		1518

Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

36.1.12.4.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: [ISINOct2015Identifier on page 2335](#)

36.1.12.4.2 OtherIdentification <Othrid>

Presence: [0..*]

Definition: Identification of a security by proprietary or domestic identification scheme.

OtherIdentification <Othrid> contains the following **OtherIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1517
	Suffix <Sfx>	[0..1]	Text		1518
	Type <Tp>	[1..1]	±		1518

36.1.12.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: [RestrictedFINXMax31Text on page 2344](#)

36.1.12.4.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: [Max16Text on page 2339](#)

36.1.12.4.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see [IdentificationSource4Choice on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1570
Or}	Proprietary <Prtry>	[1..1]	Text		1570

36.1.12.4.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: [RestrictedFINXMax140Text on page 2343](#)

36.1.12.5 FinancialInstrument22

Definition: Security that is a sub-set of an investment fund, and is governed by the same investment fund policy, for example, dividend option or valuation currency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsstP>	[0..1]	Text		1519
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1519
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1519
	ProductGroup <PdctGrp>	[0..1]	Text		1519
	UmbrellaName <UmbrllNm>	[0..1]	Text		1519
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1519
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1520
	RequestedNAVCurrency <ReqdNAVVCcy>	[0..1]	CodeSet	C2	1520
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1521
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	1521
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	1521

36.1.12.5.1 ClassType <ClsTp>

Presence: [0..1]

Definition: Features of units offered by a fund. For example, a unit may have a specific load structure, eg, front end or back end, an income policy, for example, pay out or accumulate, or a trailer policy, eg, with or without. Fund classes are typically denoted by a single character, for example, 'Class A', 'Class 2'.

Datatype: [Max35Text on page 2339](#)

36.1.12.5.2 SecuritiesForm <SctiesForm>

Presence: [0..1]

Definition: Specifies the form, that is, ownership, of the security.

Datatype: [FormOfSecurity1Code on page 2226](#)

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

36.1.12.5.3 DistributionPolicy <DstrbtnPlcy>

Presence: [0..1]

Definition: Income policy relating to a class type, that is, if income is paid out or retained in the fund.

Datatype: [DistributionPolicy1Code on page 2208](#)

CodeName	Name	Definition
DIST	Distribution	Income is distributed to the investors in the fund.
ACCU	Accumulation	Income is added to the capital of the fund.

36.1.12.5.4 ProductGroup <PdctGrp>

Presence: [0..1]

Definition: Company specific description of a group of funds.

Datatype: [RestrictedFINXMax140Text on page 2343](#)

36.1.12.5.5 UmbrellaName <UmbrlINm>

Presence: [0..1]

Definition: Name of the umbrella fund in which financial instrument is contained.

Datatype: [Max35Text on page 2339](#)

36.1.12.5.6 BaseCurrency <BaseCcy>

Presence: [0..1]

Definition: Currency of the investment fund class.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 2190

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.1.12.5.7 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 2190

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.1.12.5.8 RequestedNAVCurrency <ReqdNAVCcy>

Presence: [0..1]

Definition: Currency to be used for pricing the fund. This currency must be among the set of currencies in which the price may be expressed, as stated in the prospectus.

Impacted by: C2 ActiveOrHistoricCurrency

Datatype: ActiveOrHistoricCurrencyCode on page 2191

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

36.1.12.5.9 DualFundIndicator <DualFndInd>

Presence: [0..1]

Definition: Indicates whether the fund has two prices.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2336](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.5.10 CountryOfDomicile <CtryOfDmcl>

Presence: [0..1]

Definition: Country where the fund has legal domicile as reflected in the ISIN classification.

Impacted by: C3 Country

Datatype: [CountryCode on page 2204](#)

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.12.5.11 RegisteredDistributionCountry <RegdDstrbtnCtry>

Presence: [0..*]

Definition: Countries where the fund is registered for distribution.

Impacted by: C3 Country

Datatype: [CountryCode on page 2204](#)

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.12.6 DerivativeBasicAttributes2

Definition: Details of the derivative contract not included in the general financial instrument attributes component.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C8	1522
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1523

36.1.12.6.1 NotionalCurrencyAndAmount <NtnlCcyAndAmt>

Presence: [1..1]

Definition: Amount underlying a financial derivatives contract necessary for calculating payments or receipts.

Impacted by: [C2 ActiveOrHistoricCurrency](#) __, [C8 CurrencyAmount](#) __

Datatype: [RestrictedFINActiveOrHistoricCurrencyAndAmount on page 2188](#)

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006

– *Error Text*: Invalid currency code.

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity*: Fatal
- *Error Code*: D00007
- *Error Text*: Invalid currency code or too many decimal digits

36.1.12.6.2 InterestIncludedInPrice <IntrstInclnPric>

Presence: [0..1]

Definition: Indicates whether the given derivative price includes a prorated accrued interest component.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True*: Yes
- *Meaning When False*: No

36.1.13 Foreign Exchange

36.1.13.1 ForeignExchangeTerms27

Definition: Provides information about the terms of the foreign exchange transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1523
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1524
	ExchangeRate <XchgRate>	[1..1]	Rate		1524
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C13	1524

36.1.13.1.1 UnitCurrency <UnitCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 ActiveCurrency

Datatype: [ActiveCurrencyCode](#) on page 2190

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.1.13.1.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 2190

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.1.13.1.3 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: Factor used for the conversion of an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

Usage: ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: BaseOneRate on page 2337

36.1.13.1.4 ResultingAmount <RsltAmt>

Presence: [1..1]

Definition: Counter value of a foreign exchange conversion.

Impacted by: C1 ActiveCurrency __, C13 CurrencyAmount __

Datatype: RestrictedFINActiveCurrencyAndAmount on page 2186

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.1.13.2 ForeignExchangeTerms35

Definition: Information needed to process a currency exchange or conversion.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1525
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1526
	ExchangeRate <XchgRate>	[1..1]	Rate		1526
	QuotationDate <QtnDt>	[0..1]	DateTime		1527
	QuotingInstitution <QtgInstn>	[0..1]	±		1527

36.1.13.2.1 UnitCurrency <UnitCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C2 ActiveOrHistoricCurrency

Datatype: ActiveOrHistoricCurrencyCode on page 2191

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

36.1.13.2.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C2 ActiveOrHistoricCurrency

Datatype: ActiveOrHistoricCurrencyCode on page 2191

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

36.1.13.2.3 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: BaseOneRate on page 2337

36.1.13.2.4 QuotationDate <QtnDt>

Presence: [0..1]

Definition: Date and time at which an exchange rate is quoted.

Datatype: [ISODateTime](#) on page 2333

36.1.13.2.5 QuotingInstitution <QtglInstn>

Presence: [0..1]

Definition: Party that proposes a foreign exchange rate.

QuotingInstitution <QtglInstn> contains one of the following elements (see [PartyIdentification137Choice](#) on page 1764 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1765

36.1.14 Frequency

36.1.14.1 Frequency34Choice

Definition: Choice of format for a frequency, for example, the frequency of delivery of a statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1527
Or}	Proprietary <Prtry>	[1..1]	±		1528

36.1.14.1.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: [EventFrequency7Code](#) on page 2209

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.
SEMI	SemiAnnual	Event takes place every six months or two times a year.

CodeName	Name	Definition
QUTR	Quarterly	Event takes place every three months or four times a year.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
TWMN	TwiceAMonth	Event takes place two times a month.
OVNG	Overnight	Event takes place overnight.
ONDE	OnDemand	Event takes place on demand.

36.1.14.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.14.2 Frequency26Choice

Definition: Choice of format for a frequency, for example, the frequency of delivery of a statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1528
Or}	Proprietary <Prtry>	[1..1]	±		1529

36.1.14.2.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: [EventFrequency4Code](#) on page 2209

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.

CodeName	Name	Definition
WEEK	Weekly	Event takes place once a week.

36.1.14.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchemeNm>	[0..1]	Text		1570

36.1.14.3 Frequency27Choice

Definition: Choice of format for a frequency, for example, a payment frequency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1529
Or}	Proprietary <Prtry>	[1..1]	±		1529

36.1.14.3.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: [EventFrequency3Code](#) on page 2209

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

36.1.14.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.15 Identification Information

36.1.15.1 GenericIdentification18

Definition: Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1530
	SchemeName <SchmeNm>	[0..1]	Text		1530
	Issuer <Issr>	[0..1]	Text		1530

36.1.15.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: [RestrictedFINXMax30Text](#) on page 2344

36.1.15.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: [Max4AlphaNumericText](#) on page 2340

36.1.15.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [Max4AlphaNumericText](#) on page 2340

36.1.15.2 TransactionTypeAndAdditionalParameters20

Definition: Specifies the conditions under which the order/trade is to be settled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1531
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1531
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1531
	Payment <Pmt>	[1..1]	CodeSet		1531
	ModificationType <ModTp>	[0..1]	±		1532
	CommonIdentification <CmonId>	[0..1]	Text		1532
	PoolIdentification <PoolId>	[0..1]	Text		1532

36.1.15.2.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction (unique per piece of collateral) as known by the account owner (or the instructing party managing the account).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction (unique per piece of collateral) as known by the account servicer.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.2.3 SecuritiesFinancingTransactionType <SctiesFincgTxTp>

Presence: [1..1]

Definition: Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.

Datatype: [SecuritiesFinancingTransactionType2Code on page 2290](#)

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

36.1.15.2.4 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2205](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.1.15.2.5 ModificationType <ModTp>

Presence: [0..1]

Definition: Identifies the type of securities financing modification requested.

ModificationType <ModTp> contains one of the following elements (see [RepurchaseType31Choice on page 1697](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1698

36.1.15.2.6 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.2.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.3 TransactionTypeAndAdditionalParameters19

Definition: Specifies the conditions under which the order/trade is to be settled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1534
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1534
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1534
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1535
	Payment <Pmt>	[1..1]	CodeSet		1535
	CommonIdentification <CmonId>	[0..1]	Text		1535
	PoolIdentification <PoolId>	[0..1]	Text		1535
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1535

Constraints

- **TwoLegTransactionOpeningClosingRule**

(Rule)

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the below combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

36.1.15.3.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction (unique per piece of collateral) as known by the account owner (or the instructing party managing the account).

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.3.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction (unique per piece of collateral) as known by the account servicer.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.3.3 SecuritiesFinancingTransactionType <SctiesFincgTxTp>

Presence: [1..1]

Definition: Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.

Datatype: SecuritiesFinancingTransactionType2Code on page 2290

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

36.1.15.3.4 SecuritiesMovementType <SciesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2261](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

36.1.15.3.5 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2205](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.1.15.3.6 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.3.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.3.8 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.4 TransactionTypeAndAdditionalParameters18

Definition: Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		1536
	Payment <Pmt>	[1..1]	CodeSet		1536
	CommonIdentification <CmonId>	[0..1]	Text		1537
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1537

36.1.15.4.1 SecuritiesFinancingTransactionType <SctiesFincgTxTp>

Presence: [1..1]

Definition: Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.

Datatype: [SecuritiesFinancingTransactionType2Code on page 2290](#)

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

36.1.15.4.2 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2205](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.1.15.4.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.4.4 ReconciliationIndicator <RcncltnInd>

Presence: [0..1]

Definition: Settlement transaction has already been sent on the market. It is sent by an account owner to an account servicer for reconciliation purposes.

Datatype: One of the following values must be used (see YesNoIndicator on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.15.5 References28

Definition: Provides a set if identifications to reference to a securities settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1538
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1538
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1538
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1538
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1538
	PoolIdentification <PoolId>	[0..1]	Text		1538
	CommonIdentification <CmonId>	[0..1]	Text		1538
	TradeIdentification <TradId>	[0..1]	Text		1539

Constraints

- **ReferencePresenceRule**

(Rule)

At least one reference must be present.

On Condition

 /AccountOwnerTransactionIdentification is absent

And /AccountServicerTransactionIdentification is absent

And /MarketInfrastructureTransactionIdentification is absent

And /ProcessorTransactionIdentification is absent

And /PoolIdentification is absent

Following Must be True

 /CommonIdentification Must be present

Or /TradeIdentification Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00325
- *Error Text:* At least one reference must be present.

36.1.15.5.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.5.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.5.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.5.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.5.5 ProcessorTransactionIdentification <PrctrTxld>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.5.6 PoolIdentification <Poolld>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.5.7 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.5.8 Tradeldentification <Tradld>

Presence: [0..1]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [RestrictedFINXMax52Text on page 2345](#)

36.1.15.6 Identification29

Definition: Unique identifier of a document, message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1539
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1539
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1540
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1540
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		1540
	CommonIdentification <Cmonld>	[0..1]	Text		1540
	Tradeldentification <Tradld>	[0..*]	Text		1540
	MasterIdentification <Mstrld>	[0..1]	Text		1540
	BasketIdentification <Bsktld>	[0..1]	Text		1540
	IndexIdentification <Indxld>	[0..1]	Text		1541
	ListIdentification <Listld>	[0..1]	Text		1541
	ProgramIdentification <Prgmld>	[0..1]	Text		1541
	PoolIdentification <Poolld>	[0..1]	Text		1541
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1541

36.1.15.6.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.6.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.6.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.6.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.6.5 ProcessorTransactionIdentification <PrcrTxld>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.6.6 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.6.7 TradeIdentification <Tradld>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [RestrictedFINXMax52Text on page 2345](#)

36.1.15.6.8 MasterIdentification <Mstrld>

Presence: [0..1]

Definition: Unique and unambiguous identifier for a group of individual transfers as assigned by the instructing party. This identifier links the individual transfers together.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.6.9 BasketIdentification <Bsktld>

Presence: [0..1]

Definition: Identification of a basket trade.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.6.10 IndexIdentification <IndxId>

Presence: [0..1]

Definition: Reference identifying an index trade.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.6.11 ListIdentification <ListId>

Presence: [0..1]

Definition: Unique identifier for a list, as assigned by the trading party. The identifier must be unique within a single trading day.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.6.12 ProgramIdentification <PrgmId>

Presence: [0..1]

Definition: Program reference which identifies a program trade.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.6.13 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.6.14 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.7 TransactionIdentifications50

Definition: Unique identifier of a document, message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1542
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1542
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1542
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1542
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		1542

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

36.1.15.7.1 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.7.2 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.7.3 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.7.4 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.7.5 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

AccountOwnerTransactionIdentification <AcctOwnrTxld> contains one of the following elements (see [References59Choice](#) on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification <OthrTxld>	[1..1]			1564
	MessageNumber <MsgNb>	[0..1]	±	C6	1565
	Identification <Id>	[1..1]	Text		1565
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>	[1..1]	±		1565
Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	±		1565
Or}	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1566

36.1.15.8 TransactionIdentifications49

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1543
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1543
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1544
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1544
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		1544
	CommonIdentification <Cmonld>	[0..1]	Text		1544
	NettingServiceProviderIdentification <NetgSvcPrvdrlld>	[0..1]	Text		1544

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

36.1.15.8.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.8.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.8.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.8.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.8.5 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.8.6 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.8.7 NettingServiceProviderIdentification <NetgSvcPrvdrId>

Presence: [0..1]

Definition: Identification assigned by the netting service provider to identify the net transaction resulting from the netting process.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.9 TransactionIdentifications37

Definition: Unique identifier of a document, message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1545
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1545
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1546
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		1546
	OtherIdentification <Othrlld>	[0..1]	Text		1546

Constraints

- **AccountOwnerTransactionIdentificationRule**

(Rule)

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

On Condition

/AccountOwnerTransactionIdentification is equal to value 'NONREF'

Following Must be True

/AccountServicerTransactionIdentification Must be present

Or /MarketInfrastructureTransactionIdentification Must be present

Or /ProcessorTransactionIdentification Must be present

Or /OtherIdentification Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00260

– *Error Text:* One other reference must be present.

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

36.1.15.9.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.9.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.9.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.9.4 ProcessorTransactionIdentification <PrcrTxld>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.9.5 OtherIdentification <OthrlId>

Presence: [0..1]

Definition: Reference to a transaction that cannot be identified using a standard reference element present in the message.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.10 TransactionIdentifications35

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1546
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1546
	CommonIdentification <CmonId>	[0..1]	Text		1547

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

36.1.15.10.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.10.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.10.3 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.11 TransactionIdentifications34

Definition: Unique identifier of a document, message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1547
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1547
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1547
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		1547

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

36.1.15.11.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.11.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.11.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.11.4 ProcessorTransactionIdentification <PrctrTxld>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.12 SettlementTypeAndIdentification28

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1548
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1548
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		1548
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1549
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		1549
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1549
	Payment <Pmt>	[1..1]	CodeSet		1549
	CommonIdentification <Cmonld>	[0..1]	Text		1549
	PoolIdentification <Poolld>	[0..1]	Text		1550
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1550

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

(Rule)

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

36.1.15.12.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.12.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.12.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.12.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.12.5 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.12.6 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2261](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

36.1.15.12.7 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2205](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.1.15.12.8 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.12.9 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.12.10 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: RestrictedFINXMax16Text on page 2343

36.1.15.13 References79Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfld>	[1..1]	±		1552
Or	IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfld>	[1..1]	Text		1552
Or	SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptld>	[1..1]	Text		1552
Or	SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptld>	[1..1]	Text		1552
Or	IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptld>	[1..1]	Text		1552
Or	SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>	[1..1]	±		1552
Or	SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptld>	[1..1]	Text		1553
Or	SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptld>	[1..1]	Text		1553
Or	SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptld>	[1..1]	Text		1553
Or	SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxld>	[1..1]	±		1553
Or	PortfolioTransferNotificationIdentification <PrflTrfNtfctnld>	[1..1]	Text		1553
Or	SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnld>	[1..1]	±		1554
Or	OtherMessageIdentification <OthrMsgld>	[1..1]	Text		1554
Or	TotalPortfolioValuationReportIdentification <TtlPrflValtnRptld>	[1..1]	Text		1554
Or	TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification <TrptyCollTxInstrPrcgStsAdvclld>	[1..1]	Text		1554
Or	TripartyCollateralStatusAdviceIdentification <TrptyCollStsAdvclld>	[1..1]	Text		1554
Or}	TripartyCollateralAndExposureReportIdentification <TrptyCollAndXpsrRptld>	[1..1]	Text		1554

Constraints

- **OtherMessageIdentificationUsageRule**

(Rule)

If OtherMessageIdentification is used, then the message to be cancelled must not be one that can be identified using of the message identification available in the choice list.

- **SecuritiesSettlementTransactionAllegementNotificationRule**

(Rule)

The SecuritiesMessageCancellationAdvice can be used to cancel a SecuritiesSettlementTransactionAllegementNotification for two reasons:

- The message was sent by mistake
- The counterparty cancelled its instruction.

36.1.15.13.1 SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfld>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation to be cancelled.

SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfld> contains the following elements (see [SettlementTypeAndIdentification22](#) on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1559
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1559
	Payment <Pmt>	[1..1]	CodeSet		1560

36.1.15.13.2 IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfld>

Presence: [1..1]

Definition: Unambiguous account servicer identification of the intra-position movement confirmation to be cancelled.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.13.3 SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptld>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.13.4 SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptld>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.13.5 IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptld>

Presence: [1..1]

Definition: Identification of the intra-position movement posting report to be cancelled.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.13.6 SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation to be cancelled.

SecuritiesFinancingConfirmationIdentification <SctiesFincgConfId> contains the following elements (see [SettlementTypeAndIdentification22](#) on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1559
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1559
	Payment <Pmt>	[1..1]	CodeSet		1560

36.1.15.13.7 SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptId>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.13.8 SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptId>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.13.9 SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptId>

Presence: [1..1]

Definition: Unambiguous identification of the report to be cancelled.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.13.10 SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxId>

Presence: [1..1]

Definition: Unambiguous identification of the allegement notification to be cancelled as known by the account servicer.

SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxId> contains the following elements (see [SettlementTypeAndIdentification22](#) on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1559
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1559
	Payment <Pmt>	[1..1]	CodeSet		1560

36.1.15.13.11 PortfolioTransferNotificationIdentification <PrftlTrfNtfctnId>

Presence: [1..1]

Definition: Identification of the portfolio transfer.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.13.12 SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnId>

Presence: [1..1]

Definition: Unambiguous identification of the notification message to be cancelled.

SecuritiesSettlementTransactionGenerationNotificationIdentification

<SctiesSttlmTxGnrtnNtfctnId> contains the following elements (see [SettlementTypeAndIdentification22 on page 1559](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1559
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1559
	Payment <Pmt>	[1..1]	CodeSet		1560

36.1.15.13.13 OtherMessageIdentification <OthrMsgId>

Presence: [1..1]

Definition: Unambiguous identification of the message to be cancelled.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.13.14 TotalPortfolioValuationReportIdentification <TtlPrflValtnRptId>

Presence: [1..1]

Definition: Unique identification of the report.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.13.15 TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification <TrptyCollTxInstrPrcgStsAdvId>

Presence: [1..1]

Definition: Unambiguous identification of the triparty collateral transaction instruction status advice to be cancelled.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.13.16 TripartyCollateralStatusAdviceIdentification <TrptyCollStsAdvId>

Presence: [1..1]

Definition: Unambiguous identification of the triparty collateral status advice to be cancelled.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.13.17 TripartyCollateralAndExposureReportIdentification <TrptyCollAndXpsrRptId>

Presence: [1..1]

Definition: Unambiguous identification of the triparty collateral and exposure report to be cancelled.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.14 References78Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesStlmTxld>	[1..1]	Text		1555
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1555
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		1555
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1555
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1555
Or	CounterpartyMarketInfrastructureTransactionIdentificatio n <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1556
Or	PoolIdentification <Poolld>	[1..1]	Text		1556
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1556

36.1.15.14.1 SecuritiesSettlementTransactionIdentification <SciesStlmTxld>

Presence: [1..1]

Definition: Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.14.2 IntraPositionMovementIdentification <IntraPosMvmntld>

Presence: [1..1]

Definition: Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.14.3 IntraBalanceMovementIdentification <IntraBalMvmntld>

Presence: [1..1]

Definition: Unambiguous identification of the intra balance movement transaction as known by the account owner.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.14.4 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.14.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [1..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.14.6 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.14.7 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.14.8 OtherTransactionIdentification <OthrTxld>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.15 References76Choice

Definition: Choice between references.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1556
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1557
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		1557
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1557
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1557
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1557
Or	PoolIdentification <PoolId>	[1..1]	Text		1557
Or	CommonIdentification <Cmonld>	[1..1]	Text		1557
Or	TradIdentification <Tradld>	[1..1]	Text		1558
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1558

36.1.15.15.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>

Presence: [1..1]

Definition: Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.15.2 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.15.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra balance movement transaction as known by the account owner.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.15.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.15.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [1..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.15.6 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.15.7 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.15.8 CommonIdentification <CmonId>

Presence: [1..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.15.9 TradeIdentification <TradId>

Presence: [1..1]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: [RestrictedFINXMax52Text on page 2345](#)

36.1.15.15.10 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.16 References75Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1558
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1558
Or	PoolIdentification <PoolId>	[1..1]	Text		1558
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1559
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1559
Or}	ProcessorTransactionIdentification <PrcrTxId>	[1..1]	Text		1559

36.1.15.16.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.16.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.16.3 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.16.4 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [1..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.16.5 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.16.6 ProcessorTransactionIdentification <PrcrTxld>

Presence: [1..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.17 SettlementTypeAndIdentification22

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1559
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1559
	Payment <Pmt>	[1..1]	CodeSet		1560

36.1.15.17.1 TransactionIdentification <Txld>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.17.2 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2261](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

36.1.15.17.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code](#) on page 2205

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.1.15.18 References50Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		1560
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1560
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1560
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1561
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1561
Or	PoolIdentification <PoolId>	[1..1]	Text		1561
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1561

36.1.15.18.1 SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>

Presence: [1..1]

Definition: Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.18.2 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.18.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra balance movement transaction as known by the account owner.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.18.4 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.18.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [1..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.18.6 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.18.7 OtherTransactionIdentification <OthrTxld>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.19 References60Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	±		1561
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>	[1..1]	±		1562
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1562
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]			1562
	MessageNumber <MsgNb>	[0..1]	±	C22	1562
	Identification <Id>	[1..1]	Text		1563

36.1.15.19.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>

Presence: [1..1]

Definition: Unambiguous identification of the securities settlement transaction.

SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld> contains the following elements
 (see [SettlementTypeAndIdentification22](#) on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1559
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1559
	Payment <Pmt>	[1..1]	CodeSet		1560

36.1.15.19.2 SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>

Presence: [1..1]

Definition: Unambiguous identification of the underlying securities financing transaction (not the underlying securities financing trade) as assigned by the instructing party.

SecuritiesFinancingTransactionIdentification <SctiesFincgTxld> contains the following elements
 (see [SettlementTypeAndIdentification22](#) on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1559
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1559
	Payment <Pmt>	[1..1]	CodeSet		1560

36.1.15.19.3 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

Definition: Reference to the intra-position movement transaction requested to be cancelled as known by the account owner (or instructing party acting on its behalf).

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.19.4 OtherTransactionIdentification <OthrTxld>

Presence: [1..1]

Definition: Reference to a transaction that cannot be identified using a standard reference element present in the message.

OtherTransactionIdentification <OthrTxld> contains the following **GenericDocumentIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C22	1562
	Identification <Id>	[1..1]	Text		1563

36.1.15.19.4.1 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: [C22 ShortLongNumberRule](#)

MessageNumber <MsgNb> contains one of the following elements (see [DocumentNumber16Choice](#) on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1482
Or	LongNumber <LngNb>	[1..1]	Text		1482
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1482

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.15.19.4.2 Identification <Id>

Presence: [1..1]

Definition: Identification of the document.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.20 References58Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1563
Or	PoolIdentification <Poolld>	[1..1]	Text		1563
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1564
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1564
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1564

36.1.15.20.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>

Presence: [1..1]

Definition: Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.20.2 PoolIdentification <Poolld>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.20.3 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.20.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.20.5 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.15.21 References59Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification <OthrTxId>	[1..1]			1564
	MessageNumber <MsgNb>	[0..1]	±	C6	1565
	Identification <Id>	[1..1]	Text		1565
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]	±		1565
Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	±		1565
Or}	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1566

36.1.15.21.1 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Reference to a transaction that cannot be identified using a standard reference element present in the message.

OtherTransactionIdentification <OthrTxId> contains the following **GenericDocumentIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C6	1565
	Identification <Id>	[1..1]	Text		1565

36.1.15.21.1.1 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: [C6 ShortLongNumberRule](#)

MessageNumber <MsgNb> contains one of the following elements (see [DocumentNumber6Choice](#) on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1483
Or	LongNumber <LngNb>	[1..1]	Text		1483
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1483

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.15.21.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of the document.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.21.2 SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>

Presence: [1..1]

Definition: Unambiguous identification of the underlying securities financing transaction (not the underlying securities financing trade) as assigned by the instructing party.

SecuritiesFinancingTransactionIdentification <SctiesFincgTxld> contains the following elements (see [SettlementTypeAndIdentification22](#) on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1559
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1559
	Payment <Pmt>	[1..1]	CodeSet		1560

36.1.15.21.3 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>

Presence: [1..1]

Definition: Unambiguous identification of the securities settlement transaction.

SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld> contains the following elements
(see [SettlementTypeAndIdentification22](#) on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1559
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1559
	Payment <Pmt>	[1..1]	CodeSet		1560

36.1.15.21.4 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

Definition: Reference to the intra-position movement transaction requested to be cancelled as known by the account owner (or instructing party acting on its behalf).

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.15.22 GenericIdentification163

Definition: Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1566
	Issuer <Issr>	[1..1]	Text		1566
	SchemeName <SchmeNm>	[0..1]	Text		1566

36.1.15.22.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: [Max35Text](#) on page 2339

36.1.15.22.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: [Max4AlphaNumericText](#) on page 2340

36.1.15.22.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: [Max4AlphaNumericText](#) on page 2340

36.1.15.23 GenericIdentification144

Definition: Proprietary information related to a balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1567
	Issuer <Issr>	[1..1]	Text		1567
	SchemeName <SchmeNm>	[0..1]	Text		1567
	Balance <Bal>	[1..1]	Quantity		1567

36.1.15.23.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: Exact4AlphaNumericText on page 2338

36.1.15.23.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: Max4AlphaNumericText on page 2340

36.1.15.23.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: Max4AlphaNumericText on page 2340

36.1.15.23.4 Balance <Bal>

Presence: [1..1]

Definition: Value of the balance.

Datatype: RestrictedFINDecimalNumber on page 2337

36.1.15.24 GenericIdentification86

Definition: Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1567
	Issuer <Issr>	[1..1]	Text		1568
	SchemeName <SchmeNm>	[0..1]	Text		1568

36.1.15.24.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: RestrictedFINXMax30Text on page 2344

36.1.15.24.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: [Max4AlphaNumericText on page 2340](#)

36.1.15.24.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: [Max4AlphaNumericText on page 2340](#)

36.1.15.25 GenericIdentification85

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1568
	Identification <Id>	[0..1]	Text		1568

36.1.15.25.1 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.15.25.2 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity.

Datatype: [RestrictedFINXMax30Text on page 2344](#)

36.1.15.26 GenericIdentification84

Definition: Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1569
	Issuer <Issr>	[1..1]	Text		1569
	SchemeName <SchmeNm>	[0..1]	Text		1569

36.1.15.26.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: [RestrictedFINXMax34Text on page 2344](#)

36.1.15.26.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: [Max4AlphaNumericText on page 2340](#)

36.1.15.26.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: [Max4AlphaNumericText on page 2340](#)

36.1.15.27 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		1569
	Issuer <Issr>	[1..1]	Text		1569
	SchemeName <SchmeNm>	[0..1]	Text		1569

36.1.15.27.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: [Exact4AlphaNumericText on page 2338](#)

36.1.15.27.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 2339](#)

36.1.15.27.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: [Max35Text on page 2339](#)

36.1.15.28 GenericIdentification47

Definition: Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.15.28.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: [Exact4AlphaNumericText on page 2338](#)

36.1.15.28.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: [Max4AlphaNumericText on page 2340](#)

36.1.15.28.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: [Max4AlphaNumericText on page 2340](#)

36.1.15.29 IdentificationSource4Choice

Definition: Choice between source of identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1570
Or}	Proprietary <Prtry>	[1..1]	Text		1570

36.1.15.29.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: [ExternalFinancialInstrumentIdentificationType1Code on page 2212](#)

36.1.15.29.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: [RestrictedFINExact2Text on page 2341](#)

36.1.15.30 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		1571
Or}	Proprietary <Prtry>	[1..1]	Text		1571

36.1.15.30.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: ExternalFinancialInstrumentIdentificationType1Code on page 2212

36.1.15.30.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: Max35Text on page 2339

36.1.16 Market

36.1.16.1 MarketIdentification2Choice

Definition: Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1571
Or}	Description <Desc>	[1..1]	Text		1571

36.1.16.1.1 MarketIdentifierCode <MktldrCd>

Presence: [1..1]

Definition: ISO 10383 Market Identification Code.

Datatype: MICIdentifier on page 2335

36.1.16.1.2 Description <Desc>

Presence: [1..1]

Definition: Description of the market when no Market Identifier Code is available.

Datatype: RestrictedFINXMax30Text on page 2344

36.1.16.2 MarketClientSide7Choice

Definition: Choice of format for the market/client side information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1572
Or}	Proprietary <Prtry>	[1..1]	±		1572

36.1.16.2.1 Code <Cd>

Presence: [1..1]

Definition: Market side or a client side information expressed as an ISO 20022 code.

Datatype: [MarketClientSide1Code on page 2233](#)

CodeName	Name	Definition
CLNT	ClientSide	Instruction is for a client side transaction.
MAKT	MarketSide	Instruction is for a market side transaction.

36.1.16.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market side or a client side information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.16.3 PlaceOfTradeIdentification2

Definition: Identification of market in which a trade transaction has been executed.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C29	1572
	LEI <LEI>	[0..1]	IdentifierSet		1573

36.1.16.3.1 MarketTypeAndIdentification <MktTpAndId>

Presence: [0..1]

Definition: Identification and type of the place of trade.

Impacted by: [C29 MarketTypeAndIdentificationRule](#)

MarketTypeAndIdentification <MktTpAndId> contains the following elements (see [MarketIdentification90 on page 1704](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1704
	Type <Tp>	[1..1]			1705
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1705

Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

36.1.16.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of trade.

Datatype: [LEIIdentifier on page 2335](#)

36.1.16.4 MarketIdentification4Choice

Definition: Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1573
Or}	Description <Desc>	[1..1]	Text		1573

36.1.16.4.1 MarketIdentifierCode <MktldrCd>

Presence: [1..1]

Definition: Market Identifier Code. Identification of a financial market, as stipulated in the norm ISO 10383 "Codes for exchanges and market identifications".

Datatype: [MICIdentifier on page 2335](#)

36.1.16.4.2 Description <Desc>

Presence: [1..1]

Definition: Description of the market when no Market Identifier Code is available.

Datatype: [RestrictedFINXMax30Text on page 2344](#)

36.1.17 Miscellaneous

36.1.17.1 CurrencyToBuyOrSell1Choice

Definition: Choice of counterparty type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1574
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1574

36.1.17.1.1 CurrencyToBuy <CcyToBuy>

Presence: [1..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 2190

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.1.17.1.2 CurrencyToSell <CcyToSell>

Presence: [1..1]

Definition: Account servicer is instructed to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 2190

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.1.17.2 AdditionalParameters26

Definition: Specifies additional parameters to the message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1575
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1575
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		1576

Constraints

- **PartialSettlementGuideline**

(Guideline)

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on www.smpg.info.

36.1.17.2.1 PreConfirmation <PreConf>

Presence: [0..1]

Definition: Specifies whether there exists a pre-confirmation.

Datatype: [PreConfirmation1Code](#) on page 2259

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

36.1.17.2.2 PartialSettlement <PrtlSttlm>

Presence: [0..1]

Definition: Specifies partial settlement information.

Datatype: [PartialSettlement2Code](#) on page 2237

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

36.1.17.2.3 PreviousPartialConfirmationIdentification <PrvsPrtlConfld>

Presence: [0..1]

Definition: Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.17.3 AdditionalParameters31

Definition: Specifies additional parameters to the message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1577
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1577
	PreviousPartialConfirmationIdentification <PrvsPrtlConfld>	[0..1]	Text		1577
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxld>	[0..1]	Text		1577
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxld>	[0..1]	Text		1577
	ClientCollateralInstructionIdentification <ClntCollInstrld>	[0..1]	Text		1578
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrld>	[0..1]	Text		1578

Constraints

- **PartialSettlementGuideline**

(Guideline)

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.

- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on www.smpg.info.

36.1.17.3.1 PreConfirmation <PreConf>

Presence: [0..1]

Definition: Specifies whether there exists a pre-confirmation.

Datatype: [PreConfirmation1Code on page 2259](#)

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

36.1.17.3.2 PartialSettlement <PrtlSttlm>

Presence: [0..1]

Definition: Specifies partial settlement information.

Datatype: [PartialSettlement2Code on page 2237](#)

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

36.1.17.3.3 PreviousPartialConfirmationIdentification <PrvsPrtlConfld>

Presence: [0..1]

Definition: Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.3.4 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxld>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.3.5 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxld>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.3.6 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.3.7 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.4 AdditionalParameters32

Definition: Specifies additional parameters to the message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		1578
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1578
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1579
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1579

36.1.17.4.1 PreConfirmation <PreConf>

Presence: [0..1]

Definition: Specifies whether there exists a pre-confirmation.

Datatype: [PreConfirmation1Code on page 2259](#)

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

36.1.17.4.2 PartialSettlement <PrtlSttlm>

Presence: [0..1]

Definition: Specifies partial settlement information.

Datatype: [PartialSettlement2Code on page 2237](#)

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.

CodeName	Name	Definition
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

36.1.17.4.3 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.4.4 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.5 AdditionalParameters34

Definition: Specifies additional parameters to the message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		1579
	PreviousPartialConfirmationIdentification <PrvsPrtlConflId>	[0..1]	Text		1580
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1580
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1580
	PoolIdentification <PoolId>	[0..1]	Text		1580
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1580
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1580
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1580
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1581

36.1.17.5.1 PartialSettlement <PrtlSttlm>

Presence: [0..1]

Definition: Specifies partial settlement information.

Datatype: [PartialSettlement2Code on page 2237](#)

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

36.1.17.5.2 PreviousPartialConfirmationIdentification <PrvsPrtlConfld>

Presence: [0..1]

Definition: Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.5.3 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.5.4 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.5.5 PoolIdentification <Poolld>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.5.6 CorporateActionEventIdentification <CorpActnEvtld>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.5.7 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.5.8 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.5.9 ProcessorTransactionIdentification <PcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.6 SettlementTypeAndAdditionalParameters22

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1581
	Payment <Pmt>	[1..1]	CodeSet		1581
	CommonIdentification <CmonId>	[0..1]	Text		1582
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1582
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1582
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		1582
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		1582
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1582
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1583

36.1.17.6.1 SecuritiesMovementType <SciesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2261](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

36.1.17.6.2 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2205](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.1.17.6.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.6.4 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.6.5 ReconciliationIndicator <RcncltnInd>

Presence: [0..1]

Definition: Indicates whether the settlement transaction was already sent on the market and that it is only sent by an account owner to an account servicer for reconciliation purposes.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2336](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.6.6 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.6.7 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the client's point of view.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.6.8 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.6.9 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.7 SettlementTypeAndAdditionalParameters17

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1583
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1583
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1583

36.1.17.7.1 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.7.2 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.7.3 ReconciliationIndicator <RcncltnInd>

Presence: [0..1]

Definition: Indicates whether the settlement transaction was already sent on the market and that it is only sent by an account owner to an account servicer for reconciliation purposes.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2336](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.8 SettlementTypeAndAdditionalParameters15

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1584
	Payment <Pmt>	[1..1]	CodeSet		1584
	CommonIdentification <CmonId>	[0..1]	Text		1584

36.1.17.8.1 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code on page 2261](#)

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

36.1.17.8.2 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code on page 2205](#)

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.1.17.8.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.9 SettlementTypeAndAdditionalParameters18

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SciesMvmntTp>	[0..1]	CodeSet		1585
	Payment <Pmt>	[0..1]	CodeSet		1585
	CommonIdentification <Cmonld>	[0..1]	Text		1585
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1585
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1586

36.1.17.9.1 SecuritiesMovementType <SciesMvmntTp>

Presence: [0..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: [ReceiveDelivery1Code](#) on page 2261

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

36.1.17.9.2 Payment <Pmt>

Presence: [0..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: [DeliveryReceiptType2Code](#) on page 2205

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.1.17.9.3 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.17.9.4 CorporateActionEventIdentification <CorpActnEvtld>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.9.5 ReconciliationIndicator <RcncltnInd>

Presence: [0..1]

Definition: Indicates whether the settlement transaction was already sent on the market and that it is only sent by an account owner to an account servicer for reconciliation purposes.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2336](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.10 Statement70

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1586
	QueryReference <QryRef>	[0..1]	Text		1587
	StatementIdentification <StmtId>	[0..1]	Text		1587
	StatementDateTime <StmtDtTm>	[1..1]	±		1587
	Frequency <Frqcy>	[0..1]	±		1587
	UpdateType <UpdTp>	[0..1]	±		1587
	StatementStructure <StmtStr>	[1..1]	CodeSet		1588
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1588

Constraints

- **ReportNumberRule**

(Rule)

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

36.1.17.10.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see [Number3Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1716
Or}	Long <Lng>	[1..1]	Text		1716

36.1.17.10.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the statement query message sent to request this statement.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.17.10.3 StatementIdentification <Stmtd>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.17.10.4 StatementDateTime <Stmtdt>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <Stmtdt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.17.10.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see [Frequency26Choice](#) on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1528
Or}	Proprietary <Prtry>	[1..1]	±		1529

36.1.17.10.6 UpdateType <UpdTp>

Presence: [0..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType16Choice](#) on page 1676 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1676

36.1.17.10.7 StatementStructure <StmntStr>

Presence: [1..1]

Definition: Specifies whether the statement is sorted by status or transaction.

Datatype: [StatementStructure1Code](#) on page 2319

CodeName	Name	Definition
STAT	Statuses	Statement is sorted by status.
TRAN	Transactions	Statement is sorted by transaction.

36.1.17.10.8 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.11 Statement69

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1589
	QueryReference <QryRef>	[0..1]	Text		1589
	StatementIdentification <StmntId>	[0..1]	Text		1589
	StatementDateTime <StmntDtTm>	[1..1]	±		1589
	Frequency <Frqcy>	[0..1]	±		1589
	UpdateType <UpdTp>	[0..1]	±		1590
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1590

Constraints

- **ReportNumberRule**
(Rule)

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

36.1.17.11.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see [Number3Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1716
Or}	Long <Lng>	[1..1]	Text		1716

36.1.17.11.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.17.11.3 StatementIdentification <StmtId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.17.11.4 StatementDateTime <StmtdtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmtdtTm> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.17.11.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see [Frequency26Choice](#) on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1528
Or}	Proprietary <Prtry>	[1..1]	±		1529

36.1.17.11.6 UpdateType <UpdTp>

Presence: [0..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType16Choice](#) on page 1676 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1676

36.1.17.11.7 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.12 Statement68

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyPortfolioTransferNotificationReference <CtrPtyPrftlTrfNtfctnRef>	[0..1]	Text		1590
	ReportNumber <RptNb>	[0..1]	±		1591
	StatementIdentification <StmtId>	[0..1]	Text		1591
	StatementDateTime <StmtDtTm>	[1..1]	±		1591
	UpdateType <UpdTp>	[0..1]	±		1591
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1591

36.1.17.12.1 CounterpartyPortfolioTransferNotificationReference <CtrPtyPrftlTrfNtfctnRef>

Presence: [0..1]

Definition: Identification assigned by the portfolio transfer counterpart to unambiguously identify a portfolio transfer notification.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.12.2 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see [Number3Choice on page 1716](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1716
Or}	Long <Lng>	[1..1]	Text		1716

36.1.17.12.3 StatementIdentification <Stmtd>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.12.4 StatementDateTime <Stmtdt>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <Stmtdt> contains one of the following elements (see [DateAndDateTime2Choice on page 1478](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.17.12.5 UpdateType <UpdTp>

Presence: [0..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType16Choice on page 1676](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1676

36.1.17.12.6 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2336](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.13 Statement77

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1592
	QueryReference <QryRef>	[0..1]	Text		1593
	StatementIdentification <StmtId>	[0..1]	Text		1593
	StatementDateTime <StmtDtTm>	[1..1]	±		1593
	Frequency <Frqcy>	[1..1]	±		1593
	UpdateType <UpdTp>	[1..1]	±		1593
	StatementBasis <StmtBsis>	[1..1]	±		1594
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1594
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1594
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		1594

Constraints

- **ReportNumberRule**

(Rule)

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

36.1.17.13.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see [Number3Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1716
Or}	Long <Lng>	[1..1]	Text		1716

36.1.17.13.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.13.3 StatementIdentification <StmtdId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.13.4 StatementDateTime <StmtdtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmtdtTm> contains one of the following elements (see [DateAndDateTime2Choice on page 1478](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.17.13.5 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see [Frequency34Choice on page 1527](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1527
Or}	Proprietary <Prtry>	[1..1]	±		1528

36.1.17.13.6 UpdateType <UpdTp>

Presence: [1..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType16Choice on page 1676](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1676

36.1.17.13.7 StatementBasis <StmntBsis>

Presence: [1..1]

Definition: Type of balance on which the statement is prepared.

StatementBasis <StmntBsis> contains one of the following elements (see [StatementBasis9Choice](#) on page 1988 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1988
Or}	Proprietary <Prtry>	[1..1]	±		1988

36.1.17.13.8 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.13.9 SubAccountIndicator <SubAcctInd>

Presence: [1..1]

Definition: Indicates whether the statement reports holdings at subsafekeeping account level.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.13.10 SecurityInterestOrSetOff <SctyIntrstOrSetOff>

Presence: [0..1]

Definition: Indicates whether the holdings on the account are subject to security interest, lien or right of set-off.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.14 Statement76

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1595
	QueryReference <QryRef>	[0..1]	Text		1595
	StatementIdentification <Stmtd>	[0..1]	Text		1596
	StatementDateTime <StmtdtTm>	[1..1]	±		1596
	Frequency <Frqcy>	[1..1]	±		1596
	UpdateType <UpdTp>	[1..1]	±		1596
	StatementBasis <StmtdBsis>	[1..1]	±		1596
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1597
	AuditedIndicator <AudtdInd>	[1..1]	Indicator		1597
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1597
	TaxLotIndicator <TaxLotInd>	[0..1]	Indicator		1597
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		1597

Constraints

- **ReportNumberRule**

(Rule)

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

36.1.17.14.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see [Number3Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1716
Or}	Long <Lng>	[1..1]	Text		1716

36.1.17.14.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.14.3 StatementIdentification <StmtId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.14.4 StatementDateTime <StmtDtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmtDtTm> contains one of the following elements (see [DateAndDateTime2Choice on page 1478](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.17.14.5 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see [Frequency26Choice on page 1528](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1528
Or}	Proprietary <Prtry>	[1..1]	±		1529

36.1.17.14.6 UpdateType <UpdTp>

Presence: [1..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType16Choice on page 1676](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1676

36.1.17.14.7 StatementBasis <StmtBsis>

Presence: [1..1]

Definition: Type of balance on which the statement is prepared.

StatementBasis <StmntBsis> contains one of the following elements (see [StatementBasis9Choice](#) on page 1988 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1988
Or}	Proprietary <Prtry>	[1..1]	±		1988

36.1.17.14.8 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.14.9 AuditedIndicator <AudtdInd>

Presence: [1..1]

Definition: Indicates whether the statement is audited or not.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.14.10 SubAccountIndicator <SubAcctInd>

Presence: [1..1]

Definition: Indicates whether the statement reports holdings at subsafekeeping account level.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.14.11 TaxLotIndicator <TaxLotInd>

Presence: [0..1]

Definition: Indicates whether the statement contains tax lot details.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.14.12 SecurityInterestOrSetOff <SctyIntrstOrSetOff>

Presence: [0..1]

Definition: Indicates whether the holdings on the account are subject to security interest, lien or right of set-off.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.15 Statement84

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementDateOrPeriod <StmtdtOrPrd>	[0..1]	±		1598
	Frequency <Frqcy>	[0..1]	±		1598
	UpdateType <UpdTp>	[0..1]	±		1599
	StatementBasis <StmBsis>	[0..1]	±		1599
	StatementType <StmTp>	[0..1]	±		1599

Constraints

- **StatementBasisRule**

(Rule)

If StatementBasis is used, then the statement requested must be a SecuritiesBalanceAccountingReport or a SecuritiesBalanceCustodyReport.

- **StatementTypeRule**

(Rule)

If StatementType is used, then the statement requested must be a SecuritiesBalanceAccountingReport, a SecuritiesBalanceCustodyReport or a SecuritiesTransactionPostingReport.

36.1.17.15.1 StatementDateOrPeriod <StmtdtOrPrd>

Presence: [0..1]

Definition: Date or period of the statement.

StatementDateOrPeriod <StmtdtOrPrd> contains one of the following elements (see [DateAndPeriod3Choice](#) on page 1480 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatementDate <Stmtdt>	[1..1]	±		1480
Or}	StatementPeriod <Stmtprd>	[1..1]	±		1481

36.1.17.15.2 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see [Frequency26Choice](#) on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1528
Or}	Proprietary <Prtry>	[1..1]	±		1529

36.1.17.15.3 UpdateType <UpdTp>

Presence: [0..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType16Choice](#) on page 1676 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1676

36.1.17.15.4 StatementBasis <StmntBsis>

Presence: [0..1]

Definition: Type of balance on which the statement is prepared.

StatementBasis <StmntBsis> contains one of the following elements (see [StatementBasis9Choice](#) on page 1988 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1988
Or}	Proprietary <Prtry>	[1..1]	±		1988

36.1.17.15.5 StatementType <StmntTp>

Presence: [0..1]

Definition: Type of balance on which the statement is prepared.

StatementType <StmntTp> contains one of the following elements (see [StatementType6Choice](#) on page 1990 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1990
Or}	Proprietary <Prtry>	[1..1]	±		1990

36.1.17.16 Statement82

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1600
	QueryReference <QryRef>	[0..1]	Text		1600
	StatementIdentification <Stmtd>	[0..1]	Text		1601
	StatementPeriod <StmtdPrd>	[1..1]	±		1601
	Frequency <Frqcy>	[0..1]	±		1601
	UpdateType <UpdTp>	[0..1]	±		1601
	StatementBasis <StmtdBsis>	[1..1]	±		1601
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1602
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		1602

Constraints

- **ReportNumberRule**

(Rule)

If ReportNumber/Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

36.1.17.16.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see [Number3Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1716
Or}	Long <Lng>	[1..1]	Text		1716

36.1.17.16.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.17.16.3 StatementIdentification <Stmtd>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.16.4 StatementPeriod <StmtdPrd>

Presence: [1..1]

Definition: Period for the statement.

StatementPeriod <StmtdPrd> contains one of the following elements (see [Period7Choice on page 1472](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateToDateTime <FrDtTmToDtTm>	[1..1]	±		1472
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1472

36.1.17.16.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see [Frequency26Choice on page 1528](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1528
Or}	Proprietary <Prtry>	[1..1]	±		1529

36.1.17.16.6 UpdateType <UpdTp>

Presence: [0..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType16Choice on page 1676](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1676

36.1.17.16.7 StatementBasis <StmtdBsis>

Presence: [1..1]

Definition: Type of balance on which the statement is prepared.

StatementBasis <StmntBsis> contains one of the following elements (see [StatementBasis12Choice](#) on page 1989 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1989
Or}	Proprietary <Prtry>	[1..1]	±		1989

36.1.17.16.8 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.16.9 SubAccountIndicator <SubAcctInd>

Presence: [1..1]

Definition: Indicates whether the statement reports holdings at subsafekeeping account level.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.17 Statement81

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		1603
	QueryReference <QryRef>	[0..1]	Text		1603
	StatementIdentification <StmntId>	[0..1]	Text		1603
	StatementPeriod <StmntPrd>	[1..1]	±		1603
	Frequency <Frqcy>	[0..1]	±		1603
	UpdateType <UpdTp>	[0..1]	±		1604
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1604

Constraints

- **ReportNumberRule**

(Rule)

If ReportNumber/Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

36.1.17.17.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see [Number3Choice](#) on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1716
Or}	Long <Lng>	[1..1]	Text		1716

36.1.17.17.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatementQuery message sent to request this statement.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.17.17.3 StatementIdentification <StmtId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.17.17.4 StatementPeriod <StmtPrd>

Presence: [1..1]

Definition: Period for the statement.

StatementPeriod <StmtPrd> contains one of the following elements (see [Period7Choice](#) on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1472
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1472

36.1.17.17.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see [Frequency26Choice](#) on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1528
Or}	Proprietary <Prtry>	[1..1]	±		1529

36.1.17.17.6 UpdateType <UpdTp>

Presence: [0..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see [UpdateType16Choice](#) on page 1676 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1676

36.1.17.17.7 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.18 NumberCount2Choice

Definition: Choice of number count type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1605
Or}	TotalNumber <TtlNb>	[1..1]		C21, C9	1605
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1605
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1605

Constraints

- **CurrentInstructionNumberRule**
(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

36.1.17.18.1 CurrentInstructionNumber <CurlInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: [Max6NumericText on page 2340](#)

36.1.17.18.2 TotalNumber <TtlNb>

Presence: [1..1]

Definition: Total numbers of settlement transactions, receipts and deliveries, and the concerned settlement transaction number.

Impacted by: [C21 CurrentInstructionNumberRule](#), [C9 BlockTradeGuideline](#)

TotalNumber <TtlNb> contains the following **TotalNumber2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1605
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1605

Constraints

- **BlockTradeGuideline**

(Guideline)

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000000. The children must have an incremental CurrentInstructionNumber from 1 to 999999.

For more details, see the relevant market practice document on www.smpg.info.

- **CurrentInstructionNumberRule**

(Rule)

If the Sender - wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

36.1.17.18.2.1 CurrentInstructionNumber <CurlInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: [Max6NumericText on page 2340](#)

36.1.17.18.2.2 TotalOfLinkedInstructions <TtlOfLkdInstrs>

Presence: [1..1]

Definition: Total number of settlement instructions that are linked together.

Datatype: [Max6NumericText on page 2340](#)

36.1.17.19 ExposureType24Choice

Definition: Choice of format for the exposure information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1606
Or}	Proprietary <Prtry>	[1..1]	±		1607

36.1.17.19.1 Code <Cd>

Presence: [1..1]

Definition: Collateral movement exposure type expressed as an ISO 20022 code.

Datatype: [ExposureType12Code](#) on page 2210

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	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
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 agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.

CodeName	Name	Definition
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
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 sell 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.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.

36.1.17.19.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Collateral movement exposure type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.20 Linkages70

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C87	1608
	MessageNumber <MsgNb>	[0..1]	±	C6	1609
	Reference <Ref>	[1..1]	±		1609
	LinkedQuantity <LkdQty>	[0..1]	±		1609

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

36.1.17.20.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: When the transaction is to be executed relative to a linked transaction.

Impacted by: [C87 WithLinkageRule](#)

ProcessingPosition <PrcgPos> contains one of the following elements (see [ProcessingPosition10Choice](#) on page 1684 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1685

Constraints

- **WithLinkageRule**

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending.

Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

36.1.17.20.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: [C6 ShortLongNumberRule](#)

MessageNumber <MsgNb> contains one of the following elements (see [DocumentNumber6Choice](#) on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1483
Or	LongNumber <LngNb>	[1..1]	Text		1483
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1483

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.17.20.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see [References58Choice](#) on page 1563 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesStlmTxld>	[1..1]	Text		1563
Or	PoolIdentification <PoolId>	[1..1]	Text		1563
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1564
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1564
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1564

36.1.17.20.4 LinkedQuantity <LkdQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be paired-off or turned.

LinkedQuantity <LkdQty> contains one of the following elements (see [PairedOrTurnedQuantity6Choice](#) on page 1835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±	C14	1835
Or}	TurnedQuantity <TrndQty>	[0..1]	±	C14	1835

36.1.17.21 Linkages68

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C87	1610
	MessageNumber <MsgNb>	[0..1]	±	C6	1611
	Reference <Ref>	[1..1]	±		1611
	LinkedQuantity <LkdQty>	[0..1]	±		1612
	ReferenceOwner <RefOwnr>	[0..1]	±		1612

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

36.1.17.21.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: Specifies when the transaction is to be executed relative to a linked transaction.

Impacted by: [C87 WithLinkageRule](#)

ProcessingPosition <PrcgPos> contains one of the following elements (see [ProcessingPosition10Choice](#) on page 1684 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1685

Constraints

- **WithLinkageRule**

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending.

Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

36.1.17.21.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: [C6 ShortLongNumberRule](#)

MessageNumber <MsgNb> contains one of the following elements (see [DocumentNumber6Choice](#) on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1483
Or	LongNumber <LngNb>	[1..1]	Text		1483
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1483

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.17.21.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see [References78Choice](#) on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesStlmTxId>	[1..1]	Text		1555
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1555
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1555
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1555
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1555
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		1556
Or	PoolIdentification <PoolId>	[1..1]	Text		1556
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1556

36.1.17.21.4 LinkedQuantity <LkdQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be paired-off or turned.

LinkedQuantity <LkdQty> contains one of the following elements (see [PairedOrTurnedQuantity6Choice](#) on page 1835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±	C14	1835
Or}	TurnedQuantity <TrndQty>	[0..1]	±	C14	1835

36.1.17.21.5 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see [PartyIdentification136Choice](#) on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1753
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1754

36.1.17.22 Linkages66

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C24	1612
	MessageNumber <MsgNb>	[0..1]	±	C22	1613
	Reference <Ref>	[1..1]	±		1613
	ReferenceOwner <RefOwnr>	[0..1]	±		1614

36.1.17.22.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: Specifies when the transaction is to be executed relative to a linked transaction.

Impacted by: [C24 WithLinkageRule](#)

ProcessingPosition <PrcgPos> contains one of the following elements (see [ProcessingPosition18Choice](#) on page 1683 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1684
Or}	Proprietary <Prtry>	[1..1]	±		1684

Constraints

- **WithLinkageRule**

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

36.1.17.22.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: [C22 ShortLongNumberRule](#)

MessageNumber <MsgNb> contains one of the following elements (see [DocumentNumber16Choice](#) on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1482
Or	LongNumber <LngNb>	[1..1]	Text		1482
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1482

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.17.22.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see [References76Choice](#) on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1556
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1557
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		1557
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1557
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1557
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		1557
Or	PoolIdentification <Poolld>	[1..1]	Text		1557
Or	CommonIdentification <Cmonld>	[1..1]	Text		1557
Or	Tradeldentification <Tradld>	[1..1]	Text		1558
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1558

36.1.17.22.4 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see [PartyIdentification136Choice](#) on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1753
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		1754

36.1.17.23 Linkages65

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C87	1615
	MessageNumber <MsgNb>	[0..1]	±	C6	1615
	Reference <Ref>	[1..1]	±		1616
	LinkedQuantity <LkdQty>	[0..1]	±		1616
	ReferenceOwner <RefOwnr>	[0..1]	±		1616

Constraints

- **LinkedQuantityRule**

(Rule)

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

36.1.17.23.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: Specifies when the transaction is to be executed relative to a linked transaction.

Impacted by: [C87 WithLinkageRule](#)

ProcessingPosition <PrcgPos> contains one of the following elements (see [ProcessingPosition10Choice on page 1684](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1685

Constraints

- **WithLinkageRule**

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

36.1.17.23.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: [C6 ShortLongNumberRule](#)

MessageNumber <MsgNb> contains one of the following elements (see [DocumentNumber6Choice on page 1483](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1483
Or	LongNumber <LngNb>	[1..1]	Text		1483
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1483

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.17.23.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see [References50Choice](#) on page 1560 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1560
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1560
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		1560
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1561
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1561
Or	PoolIdentification <Poolld>	[1..1]	Text		1561
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1561

36.1.17.23.4 LinkedQuantity <LkdQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be paired-off or turned.

LinkedQuantity <LkdQty> contains one of the following elements (see [PairedOrTurnedQuantity6Choice](#) on page 1835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±	C14	1835
Or}	TurnedQuantity <TrndQty>	[0..1]	±	C14	1835

36.1.17.23.5 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see [PartyIdentification136Choice](#) on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1753
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1754

36.1.17.24 Linkages60

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C87	1617
	MessageNumber <MsgNb>	[0..1]	±	C6	1617
	Reference <Ref>	[1..1]	±		1618
	ReferenceOwner <RefOwnr>	[0..1]	±		1618

36.1.17.24.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: When the transaction is to be executed relative to a linked transaction.

Impacted by: [C87 WithLinkageRule](#)

ProcessingPosition <PrcgPos> contains one of the following elements (see [ProcessingPosition10Choice](#) on page 1684 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1685

Constraints

- **WithLinkageRule**

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending.

Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

36.1.17.24.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: [C6 ShortLongNumberRule](#)

MessageNumber <MsgNb> contains one of the following elements (see [DocumentNumber6Choice](#) on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1483
Or	LongNumber <LngNb>	[1..1]	Text		1483
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1483

Constraints

- **ShortLongNumberRule**

(Rule)

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

36.1.17.24.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see [References50Choice](#) on page 1560 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1560
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1560
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1560
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1561
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1561
Or	PoolIdentification <PoolId>	[1..1]	Text		1561
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1561

36.1.17.24.4 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see [PartyIdentification136Choice](#) on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1753
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1754

36.1.17.25 BlockChainAddressWallet10

Definition: Digital account where digital assets or digital tokens can be stored and where an entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1619
	Type <Tp>	[0..1]	±		1619
	Name <Nm>	[0..1]	Text		1619
	Designation <Dsgnt>	[0..1]	Text		1619

36.1.17.25.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Datatype: [RestrictedFINXMax140Text on page 2343](#)

36.1.17.25.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains one of the following elements (see [PurposeCode8Choice on page 1680](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1680
Or}	Proprietary <Prtry>	[1..1]	±		1680

36.1.17.25.3 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: [RestrictedFINXMax70Text on page 2345](#)

36.1.17.25.4 Designation <Dsgnt>

Presence: [0..1]

Definition: Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

Datatype: [RestrictedFINXMax35Text on page 2345](#)

36.1.17.26 BlockChainAddressWallet9

Definition: Digital account where digital assets or digital tokens can be stored and where an entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1620
	Type <Tp>	[0..1]	±		1620
	Name <Nm>	[0..1]	Text		1620

36.1.17.26.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer."

Datatype: [RestrictedFINXMax140Text on page 2343](#)

36.1.17.26.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains one of the following elements (see [PurposeCode8Choice on page 1680](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1680
Or}	Proprietary <Prtry>	[1..1]	±		1680

36.1.17.26.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [RestrictedFINXMax70Text on page 2345](#)

36.1.17.27 BlockChainAddressWallet8

Definition: Digital account where digital assets or digital tokens can be stored and where an entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1621
	Name <Nm>	[0..1]	Text		1621
	Designation <Dsgnt>	[0..1]	Text		1621

36.1.17.27.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: [RestrictedFINXMax140Text on page 2343](#)

36.1.17.27.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.27.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [RestrictedFINXMax70Text on page 2345](#)

36.1.17.27.4 Designation <Dsgnt>

Presence: [0..1]

Definition: Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.28 BlockChainAddressWallet7

Definition: Digital account where digital assets or digital tokens can be stored and where an entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

36.1.17.28.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: [RestrictedFINXMax140Text on page 2343](#)

36.1.17.28.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.28.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [RestrictedFINXMax70Text on page 2345](#)

36.1.17.29 BlockChainAddressWallet6

Definition: Digital account where digital assets or digital tokens can be stored and where an entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1622
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1623

36.1.17.29.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer."

Datatype: [RestrictedFINXMax140Text on page 2343](#)

36.1.17.29.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains one of the following elements (see [PurposeCode7Choice](#) on page 1681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1681
Or}	Proprietary <Prtry>	[1..1]	±		1681

36.1.17.29.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [RestrictedFINXMax70Text](#) on page 2345

36.1.17.30 SecuritiesTransactionType60Choice

Definition: Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1623
Or}	Proprietary <Prtry>	[1..1]	±		1625

36.1.17.30.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: [SecuritiesTransactionType28Code](#) on page 2305

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.

CodeName	Name	Definition
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.

CodeName	Name	Definition
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
INTT	TradedInterestChanged	Relates to a cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.

36.1.17.30.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.31 SettlementTransactionCondition36Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1626
Or}	Proprietary <Prtry>	[1..1]	±		1626

36.1.17.31.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: [SettlementTransactionCondition13Code](#) on page 2312

CodeName	Name	Definition
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
PHYS	Physical	Securities are to be physically settled.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.1.17.31.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.32 SettlementTransactionCondition39Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1627
Or}	Proprietary <Prtry>	[1..1]	±		1628

36.1.17.32.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: [SettlementTransactionCondition14Code](#) on page 2312

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.

CodeName	Name	Definition
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.1.17.32.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.33 RepurchaseType17Choice

Definition: Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1629

36.1.17.33.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: [RepurchaseType6Code](#) on page 2282

CodeName	Name	Definition
CADJ	Swap	Relates to a Swap/Substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

36.1.17.33.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.34 Registration11Choice

Definition: Choice of format for the registration information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1630

36.1.17.34.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: [Registration1Code on page 2261](#)

CodeName	Name	Definition
NREG	StreetName	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Registered	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

36.1.17.34.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Registration information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.35 SettlementTransactionCondition37Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1632

36.1.17.35.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: [SettlementTransactionCondition12Code on page 2311](#)

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.

CodeName	Name	Definition
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.
INTS	InternalisedSettlement	The instruction was settled by the settlement internaliser/account servicer (eg custodian) in its own books and not through a securities settlement system (e.g. CSD system).
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.1.17.35.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.36 SettlementOrCorporateActionEvent32Choice

Definition: Choice between transaction type, corporate action event and settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1632
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C15	1633

36.1.17.36.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType52Choice](#) on page 1654 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1654
Or}	Proprietary <Prtry>	[1..1]	±		1657

36.1.17.36.2 CorporateActionEventType <CorpActnEvtTp>

Presence: [1..1]

Definition: Specifies the type of corporate event.

Impacted by: [C15 EventTypeRule](#)

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see [CorporateActionEventType101Choice](#) on page 1634 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1635
Or}	Proprietary <Prtry>	[1..1]	±		1641

Constraints

- **EventTypeRule**

(Rule)

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

36.1.17.37 SettlementOrCorporateActionEvent33Choice

Definition: Choice between transaction type, corporate action event and settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1634
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C15	1634

36.1.17.37.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType58Choice](#) on page 1645 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1645
Or}	Proprietary <Prtry>	[1..1]	±		1648

36.1.17.37.2 CorporateActionEventType <CorpActnEvtTp>

Presence: [1..1]

Definition: Specifies the type of corporate event.

Impacted by: [C15 EventTypeRule](#)

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see [CorporateActionEventType101Choice](#) on page 1634 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1635
Or}	Proprietary <Prtry>	[1..1]	±		1641

Constraints

- **EventTypeRule**

(Rule)

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

36.1.17.38 CorporateActionEventType101Choice

Definition: Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1635
Or}	Proprietary <Prtry>	[1..1]	±		1641

Constraints

- **EventTypeRule**

(Rule)

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

36.1.17.38.1 Code <Cd>

Presence: [1..1]

Definition: Corporate action event type expressed as an ISO 20022 code.

Datatype: [CorporateActionEventType33Code](#) on page 2197

CodeName	Name	Definition
ACTV	ActiveTradingStatus	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
DFLT	BondDefault	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
BONU	BonusIssue	Bonus or capitalisation issue. Security holders receive additional assets free of

CodeName	Name	Definition
		payment from the issuer, in proportion to their holding.
EXRI	CallOnIntermediateSecurities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
CAPD	CapitalDistribution	Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	CapitalGainsDistribution	Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
DRCA	CashDistributionFromNonEligibleSecuritiesSales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DVCA	CashDividend	Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.
CHAN	Change	Information regarding a change further described in the corporate action details.
COOP	CompanyOption	Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise

CodeName	Name	Definition
		periods a company option will either lapse or carry on to the next expiry date.
CLSA	ClassActionProposedSettlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ratio.
CREV	CreditEvent	Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions).
DECR	DecreaseInValue	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
DETI	Detachment	Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.
DVOP	DividendOption	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market.
DRIP	DividendReinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is

CodeName	Name	Definition
		distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DTCH	DutchAuction	Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
REDM	FinalMaturity	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
MCAL	FullCall	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
INCR	IncreaseInValue	Increase in the face value of a single security. The number of circulating securities remains unchanged.
PPMT	InstalmentCall	Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
INTR	InterestPayment	Interest payment distributed to holders of an interest bearing asset.
RHDI	IntermediateSecuritiesDistribution	Distribution of intermediate securities that gives the holder the right to take part in a future event.
LIQU	LiquidationDividend	Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.
EXTM	MaturityExtension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.

CodeName	Name	Definition
NOOF	NonOfficialOffer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
CERT	NonUSTEFRADCertification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
ODLT	OddLotSalePurchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OTHR	OtherEvent	Other event, use only when no other event type applies, for example, a new event type.
PARI	PariPassu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches.
PCAL	PartialRedemptionWithoutPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT).
PRED	PartialRedemptionWithPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.
PINK	PayInKind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.
PLAC	PlaceOfIncorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PDEF	Prefunding	Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PRIO	PriorityIssue	Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders.

CodeName	Name	Definition
BPUT	PutRedemption	Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	RemarketingAgreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.
BIDS	RepurchaseOffer	Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
SPLR	ReverseStockSplit	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
RHTS	RightsIssue	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.
DVSC	ScripDividend	Dividend or interest paid in the form of scrip.
SHPR	SharesPremiumDividend	Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	SmallestNegotiableUnit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.
SOFF	SpinOff	Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
DVSE	StockDividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
SPLF	StockSplit	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.

CodeName	Name	Definition
TREC	TaxReclaim	Event related to tax reclaim activities.
TEND	Tender	Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
DLST	TradingStatusDelisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
SUSP	TradingStatusSuspended	Trading in the security has been suspended.
EXWA	WarrantExercise	Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue).
WTRC	WithholdingTaxReliefCertification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
WRTH	Worthless	Booking out of valueless securities.
ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes.
MTNG	SecuritiesHoldersMeeting	Ordinary or annual or extraordinary or special general meeting.
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.
TNDP	TaxOnNonDistributedProceeds	Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.

36.1.17.38.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Corporate action event type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.39 RegistrationParameters7

Definition: Information related to registration of securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1642
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1642
	RegistrarAccount <RegarAcct>	[0..1]	Text		1642
	CertificateNumber <CertNb>	[0..*]	±	C19	1642

36.1.17.39.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.17.39.2 CertificationDateTime <CertfctnDtTm>

Presence: [0..1]

Definition: Date/time at which the certificates in the deposit were validated by the agent.

CertificationDateTime <CertfctnDtTm> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.17.39.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: [RestrictedFINXMax35Text](#) on page 2345

36.1.17.39.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: [C19 ISO8532AndIssuerSchemeNameRule](#)

CertificateNumber <CertNb> contains the following elements (see [SecuritiesCertificate5](#) on page 1690 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1690
	Issuer <Issr>	[0..1]	Text		1690
	SchemeName <SchmeNm>	[0..1]	Text		1690

Constraints

- **ISO8532AndIssuerSchemeNameRule**

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

36.1.17.40 CentralCounterPartyEligibility5Choice

Definition: Choice of format for the CCP eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1643
Or}	Proprietary <Prtry>	[1..1]	±		1643

36.1.17.40.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.40.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Central counterparty eligibility information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.41 BeneficialOwnership5Choice

Definition: Choice of format for the beneficial ownership.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1644
Or}	Proprietary <Prtry>	[1..1]	±		1644

36.1.17.41.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether there is change of beneficial ownership.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.41.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Beneficial ownership information expressed a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.42 RestrictionIdentification2

Definition: Restriction References applied on the transaction for which the securities settlement condition modification is requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1644
	Identification <Id>	[1..1]	Text		1645

36.1.17.42.1 Code <Cd>

Presence: [1..1]

Definition: Restriction identification removal or addition applied on the transaction expressed as a code.

Datatype: [RestrictionReference1Code](#) on page 2284

CodeName	Name	Definition
ADDC	AddCashRestrictionReference	Addition of a cash restriction reference representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
ADDS	AddSecuritiesRestrictionReference	Addition of a securities restriction reference representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.
REMC	RemoveCashRestrictionReference	Removal of a cash restriction reference, already present within the settlement instruction, representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
REMS	RemoveSecuritiesRestrictionReference	Removal of a securities restriction reference, already present within the settlement instruction, representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.

36.1.17.42.2 Identification <Id>

Presence: [1..1]

Definition: Restriction identification applied on the transaction.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.17.43 SecuritiesTransactionType58Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1645
Or}	Proprietary <Prtry>	[1..1]	±		1648

36.1.17.43.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: [SecuritiesTransactionType27Code on page 2303](#)

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.

CodeName	Name	Definition
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.

CodeName	Name	Definition
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).

CodeName	Name	Definition
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.
TRIN	TransferIn	Transaction is an incoming credit to an account on the shareholders register, and is not linked to a shift in investment (subscription or switch), but to account management.
TOUT	TransferOut	Transaction is a debit to an account on the shareholders register, and is not linked to a shift in investment (redemption or switch), but to account management.

36.1.17.43.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.44 SecuritiesTransactionType55Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1648
Or}	Proprietary <Prtry>	[1..1]	±		1651

36.1.17.44.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: [SecuritiesTransactionType22Code](#) on page 2291

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.

CodeName	Name	Definition
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.

CodeName	Name	Definition
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.

CodeName	Name	Definition
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

36.1.17.44.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchemeNm>	[0..1]	Text		1570

36.1.17.45 SecuritiesTransactionType53Choice

Definition: Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1654

36.1.17.45.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: [SecuritiesTransactionType23Code](#) on page 2294

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.

CodeName	Name	Definition
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.

CodeName	Name	Definition
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.

CodeName	Name	Definition
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

36.1.17.45.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.46 SecuritiesTransactionType52Choice

Definition: Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1654
Or}	Proprietary <Prtry>	[1..1]	±		1657

36.1.17.46.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: [SecuritiesTransactionType26Code](#) on page 2300

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common

CodeName	Name	Definition
		depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.

CodeName	Name	Definition
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

CodeName	Name	Definition
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REBL	Rebalancing	Relates to a rebalanced transaction.

36.1.17.46.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.47 SecuritiesTransactionType51Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1657
Or}	Proprietary <Prtry>	[1..1]	±		1660

36.1.17.47.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: [SecuritiesTransactionType25Code](#) on page 2298

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.

CodeName	Name	Definition
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.

36.1.17.47.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.48 SecuritiesTransactionType49Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1660
Or}	Proprietary <Prtry>	[1..1]	±		1662

36.1.17.48.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: [SecuritiesTransactionType24Code](#) on page 2296

CodeName	Name	Definition
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
BSBK	BuySellBack	Relates to a buy sell back transaction.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CORP	CorporateAction	Relates to a corporate action.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.

CodeName	Name	Definition
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
CLAI	MarketClaim	Relates to a market claim.
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.

CodeName	Name	Definition
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

36.1.17.48.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.49 AdditionalReference12

Definition: Reference and reference issuer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1663
	Referencelssuer <RefIssr>	[0..1]			1663
	Party <Pty>	[1..1]			1664
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1664
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1665
Or}	NameAndAddress <NmAndAdr>	[1..1]			1665
	Name <Nm>	[1..1]	Text		1665
	Address <Adr>	[0..1]			1666
	AddressLine <AdrLine>	[0..2]	Text		1666
	PostCode <PstCd>	[0..1]	Text		1666
	TownName <TwnNm>	[0..1]	Text		1666
	Country <Ctry>	[1..1]	CodeSet	C3	1666
	LEI <LEI>	[0..1]	IdentifierSet		1667
	MessageName <MsgNm>	[0..1]	Text		1667

36.1.17.49.1 Reference <Ref>

Presence: [1..1]

Definition: Reference issued by a party to identify an instruction, transaction or a message.

Datatype: RestrictedFINXMax35Text on page 2345

36.1.17.49.2 Referencelssuer <RefIssr>

Presence: [0..1]

Definition: Issuer of the reference.

Referencelssuer <RefIssr> contains the following **PartyIdentification192** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party <Pty>	[1..1]			1664
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1664
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1665
Or}	NameAndAddress <NmAndAdr>	[1..1]			1665
	Name <Nm>	[1..1]	Text		1665
	Address <Adr>	[0..1]			1666
	AddressLine <AdrLine>	[0..2]	Text		1666
	PostCode <PstCd>	[0..1]	Text		1666
	TownName <TwnNm>	[0..1]	Text		1666
	Country <Ctry>	[1..1]	CodeSet	C3	1666
	LEI <LEI>	[0..1]	IdentifierSet		1667

36.1.17.49.2.1 Party <Pty>

Presence: [1..1]

Definition: Unique identification of the party.

Party <Pty> contains one of the following **PartyIdentification152Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1664
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1665
Or}	NameAndAddress <NmAndAdr>	[1..1]			1665
	Name <Nm>	[1..1]	Text		1665
	Address <Adr>	[0..1]			1666
	AddressLine <AdrLine>	[0..2]	Text		1666
	PostCode <PstCd>	[0..1]	Text		1666
	TownName <TwnNm>	[0..1]	Text		1666
	Country <Ctry>	[1..1]	CodeSet	C3	1666

36.1.17.49.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 2333

Constraints

• **AnyBIC**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.17.49.2.1.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to the party using a proprietary identification scheme.

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification18 on page 1530](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1530
	SchemeName <SchmeNm>	[0..1]	Text		1530
	Issuer <Issr>	[0..1]	Text		1530

36.1.17.49.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of the party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1665
	Address <Adr>	[0..1]			1666
	AddressLine <AdrLine>	[0..2]	Text		1666
	PostCode <PstCd>	[0..1]	Text		1666
	TownName <TwnNm>	[0..1]	Text		1666
	Country <Ctry>	[1..1]	CodeSet	C3	1666

36.1.17.49.2.1.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [RestrictedFINMax35Text on page 2342](#)

36.1.17.49.2.1.3.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following **PostalAddress7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressLine <AdrLine>	[0..2]	Text		1666
	PostCode <PstCd>	[0..1]	Text		1666
	TownName <TwnNm>	[0..1]	Text		1666
	Country <Ctry>	[1..1]	CodeSet	C3	1666

36.1.17.49.2.1.3.2.1 AddressLine <AdrLine>

Presence: [0..2]

Definition: Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

Datatype: [RestrictedFINMax35Text on page 2342](#)

36.1.17.49.2.1.3.2.2 PostCode <PstCd>

Presence: [0..1]

Definition: Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

Datatype: [RestrictedFINMax8Text on page 2342](#)

36.1.17.49.2.1.3.2.3 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: [RestrictedFINMax23Text on page 2341](#)

36.1.17.49.2.1.3.2.4 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: [C3 Country](#)

Datatype: [CountryCode on page 2204](#)

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.17.49.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for the party.

Datatype: [LEIIdentifier on page 2335](#)

36.1.17.49.3 MessageName <MsgNm>

Presence: [0..1]

Definition: Name of the message.

Datatype: [RestrictedFINXMax35Text on page 2345](#)

36.1.17.50 Number23Choice

Definition: Choice number format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1667
Or}	Long <Lng>	[1..1]	±		1667

36.1.17.50.1 Short <Shrt>

Presence: [1..1]

Definition: Number of maximum 3 numeric text.

Datatype: [Exact3NumericText on page 2337](#)

36.1.17.50.2 Long <Lng>

Presence: [1..1]

Definition: Number of maximum 35 text, with the possibility to provide an issuer for the number identification.

Long <Lng> contains the following elements (see [GenericIdentification18 on page 1530](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1530
	SchemeName <SchmeNm>	[0..1]	Text		1530
	Issuer <Issr>	[0..1]	Text		1530

36.1.17.51 OptionType7Choice

Definition: Choice of format for the option type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1668

36.1.17.51.1 Code <Cd>

Presence: [1..1]

Definition: Option type expressed as an ISO 20022 code.

Datatype: [OptionType1Code on page 2235](#)

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

36.1.17.51.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.52 FormOfSecurity7Choice

Definition: Choice of format for the form of securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1669

36.1.17.52.1 Code <Cd>

Presence: [1..1]

Definition: Form of the security expressed as an ISO 20022 code.

Datatype: [FormOfSecurity1Code on page 2226](#)

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is

CodeName	Name	Definition
		payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

36.1.17.52.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Form of the security expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.53 SecurityClassificationType3Choice

Definition: Choice between a CFI code and an other type of identification for the classification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CFI <CFI>	[1..1]	IdentifierSet		1669
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1669

36.1.17.53.1 CFI <CFI>

Presence: [1..1]

Definition: Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification.

Datatype: [CFIOct2015Identifier](#) on page 2334

36.1.17.53.2 AlternateClassification <AltrnClssfctn>

Presence: [1..1]

Definition: Other type of classification of the financial instrument.

AlternateClassification <AltrnClssfctn> contains the following elements (see [GenericIdentification39](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1717
	Issuer <Issr>	[0..1]	Text		1717

36.1.17.54 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		1670
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1670

36.1.17.54.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: Max5NumericText on page 2340

36.1.17.54.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see YesNoIndicator on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.55 SecuritiesRTGS5Choice

Definition: Choice of format for the securities RTGS information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

36.1.17.55.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

Datatype: One of the following values must be used (see YesNoIndicator on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.55.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities RTGS information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.56 PriorityNumeric5Choice

Definition: Choice of format for the priority.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671

36.1.17.56.1 Numeric <Nmrc>

Presence: [1..1]

Definition: Specifies the execution priority of the instruction with a number between 0001 and 9999.

Datatype: [Exact4NumericText](#) on page 2338

36.1.17.56.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the execution priority of the instruction with a proprietary scheme.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.57 TradeOriginator4Choice

Definition: Choice of format for the trading capacity of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1672

36.1.17.57.1 Code <Cd>

Presence: [1..1]

Definition: Trading party capacity expressed as an ISO 20022 code.

Datatype: [OriginatorRole2Code](#) on page 2236

CodeName	Name	Definition
SINT	SystematicInternaliser	Firms which, on an organised, frequent and systematic basis deal on their own account by executing client orders outside a regulated market or a Multilateral Trading Facility. SI's will have the obligation to provide, and make public, a definite bid and offer quote for liquid securities. They act as "mini"exchanges.
MLTF	MultilateralTradingFacility	Multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
RMKT	RegulatedMarket	Market on which financial instruments can be traded according to rules defined by the stock exchange.
MKTM	MarketMaker	Dealer or specialist that is trading for their own account in the OTC market. Market makers are expected to maintain an orderly market by being available to buy or sell.
INVE	Investor	Party, either an individual or organisation, whose assets are being invested.
TAGT	TransfertAgent	Party appointed by the fund management company. It updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.

36.1.17.57.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trading party capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.58 InvestorCapacity5Choice

Definition: Choice of format for the investor capacity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1673

36.1.17.58.1 Code <Cd>

Presence: [1..1]

Definition: Investor capacity expressed as an ISO 20022 code.

Datatype: [Eligibility1Code](#) on page 2208

CodeName	Name	Definition
ELIG	EligibleCounterparty	Eligible customers are the most sophisticated level of investor, able to opt out of some the protections afforded by conduct of business rules.
RETL	RetailClient	Retail customers are the least sophisticated level of investor.
PROF	ProfessionalClient	Professional customers are, for example, investment firms, credit institutions, insurance companies.

36.1.17.58.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Investor capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.59 OpeningClosing4Choice

Definition: Choice of format for the opening closing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1674

36.1.17.59.1 Code <Cd>

Presence: [1..1]

Definition: Opening closing information expressed as an ISO 20022 code.

Datatype: [OpeningClosing1Code](#) on page 2235

CodeName	Name	Definition
CLOP	ClosePosition	Indicates that the trade is to close a position.
OPEP	OpenPosition	Indicates that the trade is to open a position.

36.1.17.59.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Opening closing information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.60 LegalFramework4Choice

Definition: Choice of format for the legal framework.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1675

36.1.17.60.1 Code <Cd>

Presence: [1..1]

Definition: Legal framework expressed as an ISO 20022 code.

Datatype: [LegalFramework1Code](#) on page 2233

CodeName	Name	Definition
FRAN	PensionLivree	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".

36.1.17.60.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Legal framework expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.61 RateType67Choice

Definition: Choice between a code and or a data source scheme to determine the rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1675
Or}	Proprietary <Prtry>	[1..1]	±		1675

36.1.17.61.1 Code <Cd>

Presence: [1..1]

Definition: Rate expressed as an ISO 20022 code.

Datatype: [RateType1Code](#) on page 2261

CodeName	Name	Definition
FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific repurchase rate applies to the transaction Repo, only a forfeit.
VARI	Variable	Rate is variable.

36.1.17.61.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Rate expressed as an a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.62 UpdateType16Choice

Definition: Choice of format for the update information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1676

36.1.17.62.1 Code <Cd>

Presence: [1..1]

Definition: Indicates whether the report is complete or contains changes only.

Datatype: [StatementUpdateType1Code on page 2319](#)

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

36.1.17.62.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates whether the report is complete or contains changes only.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.63 Reporting9Choice

Definition: Choice of format for the reporting type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1677

36.1.17.63.1 Code <Cd>

Presence: [1..1]

Definition: Third party reporting information expressed as an ISO 20022 code.

Datatype: [Reporting2Code on page 2282](#)

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange.
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.
DEFR	DeferredReport	Report is deferred, for example, because the order was executed in partial fills.

36.1.17.63.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Third party reporting information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.64 Reporting8Choice

Definition: Choice of format for the reporting type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1678

36.1.17.64.1 Code <Cd>

Presence: [1..1]

Definition: Third party reporting information expressed as an ISO 20022 code.

Datatype: [Reporting1Code on page 2281](#)

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange.
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.

36.1.17.64.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Third party reporting information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.65 Role7Choice

Definition: Choice of format for a party role.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1678
Or	Proprietary <Prtry>	[1..1]	±		1679
Or}	Text <Txt>	[1..1]	Text		1680

36.1.17.65.1 Code <Cd>

Presence: [1..1]

Definition: Role of the party in the activity expressed as an ISO 20022 code.

Datatype: InvestmentFundRole2Code on page 2231

CodeName	Name	Definition
FMCO	FundManagementCompany	Party that sets up a fund, decides upon the investment strategy, appoints agents, and is responsible for the promotion and the marketing of the fund. This party makes all the strategic decisions related to a fund.
REGI	Registrar	Party responsible for keeping track of the owners of securities. In the investment fund business, this party keeps the investor registry of the fund, and administers investor accounts and related records. It is appointed by the fund management company.

CodeName	Name	Definition
TRAG	TransferAgent	Party appointed by the fund management company. This party updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.
INTR	Intermediary	Party that provides services to investors relating to financial products. These services may include some, or all of, provision of information and advice on products, placement of investment orders, transmission of payment, custody of assets, and the administration of rights and benefits. In the specific framework of investment funds industry, an intermediary may present information about funds to potential investors, and solicit orders for the fund. This intermediary may facilitate the transmission of the orders and information from/to the investors and/or other intermediaries. The intermediary receives commission from the Fund and/or fees from the investor.
DIST	Distributor	Party that act as an wholesaler of funds.
CONC	Concentrator	Party that acts as an aggregator of funds, also called a funds hub.
UCL1	UnderlyingClient1	Underlying client of the intermediary.
UCL2	UnderlyingClient2	Underlying client of underlying client 1.
TRAN	TransmittingAgent	Party that transmits the instruction, advice, notification or report.

36.1.17.65.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Role of the party in the activity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.65.3 Text <Txt>

Presence: [1..1]

Definition: Role of the party in the activity.

Datatype: [RestrictedFINXMax350Text](#) on page 2345

36.1.17.66 PurposeCode8Choice

Definition: Choice between a code and or a data source scheme to determine the account type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1680
Or}	Proprietary <Prtry>	[1..1]	±		1680

36.1.17.66.1 Code <Cd>

Presence: [1..1]

Definition: Securities account purpose as an ISO 20022 code.

Datatype: [SecuritiesAccountPurposeType1Code](#) on page 2285

CodeName	Name	Definition
MARG	Margin	Account is used when financing is done by the broker.
SHOR	ShortSale	Account is used for short sale orders.
ABRD	Abroad	Account is located in a financial institution outside the country where the transaction is taking place.
CEND	Centralised	Account and all its related positions are held in one location.
DVPA	CashDVP	Account is used for settlement upon delivery, or a collection on a delivery basis.
PHYS	Physical	Account is used for physical domestic safekeeping.

36.1.17.66.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities account purpose as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.67 PurposeCode7Choice

Definition: Choice between a code and or a data source scheme to determine the account type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1681
Or}	Proprietary <Prtry>	[1..1]	±		1681

36.1.17.67.1 Code <Cd>

Presence: [1..1]

Definition: Securities account purpose as an ISO 20022 code.

Datatype: [SecuritiesAccountPurposeType1Code](#) on page 2285

CodeName	Name	Definition
MARG	Margin	Account is used when financing is done by the broker.
SHOR	ShortSale	Account is used for short sale orders.
ABRD	Abroad	Account is located in a financial institution outside the country where the transaction is taking place.
CEND	Centralised	Account and all its related positions are held in one location.
DVPA	CashDVP	Account is used for settlement upon delivery, or a collection on a delivery basis.
PHYS	Physical	Account is used for physical domestic safekeeping.

36.1.17.67.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities account purpose as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1569 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1569
	Issuer <Issr>	[1..1]	Text		1569
	SchemeName <SchmeNm>	[0..1]	Text		1569

36.1.17.68 RevaluationIndicator4Choice

Definition: Choice of format for the revaluation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1682
Or}	Proprietary <Prtry>	[1..1]	±		1682

36.1.17.68.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.68.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Revaluation information provided as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.69 ProcessingPosition23Choice

Definition: Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1683
Or}	Proprietary <Prtry>	[1..1]	±		1683

36.1.17.69.1 Code <Cd>

Presence: [1..1]

Definition: Processing position expressed as an ISO 20022 code.

Datatype: [ProcessingPosition5Code](#) on page 2261

CodeName	Name	Definition
INFO	Information	Specifies that the transactions/ instructions are linked for information purposes only.

36.1.17.69.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.70 ProcessingPosition18Choice

Definition: Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1684
Or}	Proprietary <Prtry>	[1..1]	±		1684

Constraints

- **WithLinkageRule**

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending.

Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

36.1.17.70.1 Code <Cd>

Presence: [1..1]

Definition: Processing position expressed as an ISO 20022 code.

Datatype: [ProcessingPosition4Code on page 2260](#)

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.

36.1.17.70.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.71 ProcessingPosition10Choice

Definition: Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1685

Constraints

- **WithLinkageRule**

(Rule)

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending.

Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

36.1.17.71.1 Code <Cd>

Presence: [1..1]

Definition: Processing position expressed as an ISO 20022 code.

Datatype: [ProcessingPosition3Code](#) on page 2260

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
INFO	Information	Specifies that the transactions/instructions are linked for information purposes only.

36.1.17.71.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.72 UnilateralSplit4Choice

Definition: Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1686

36.1.17.72.1 Code <Cd>

Presence: [1..1]

Definition: Unilateral split expressed as an ISO 20022 code.

Datatype: [SecuritiesTransactionType5Code](#) on page 2308

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

36.1.17.72.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unilateral split expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.73 LinkageType4Choice

Definition: Choice of format for the linkage type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1686
Or}	Proprietary <Prtry>	[1..1]	±		1686

36.1.17.73.1 Code <Cd>

Presence: [1..1]

Definition: Linkage type expressed as an ISO 20022 code.

Datatype: [LinkageType1Code](#) on page 2233

CodeName	Name	Definition
LINK	Link	Request is to link the referenced transactions.
UNLK	Unlink	Request is to unlink the referenced transactions.
SOFT	Soft	Request is to soft link the referenced transactions.

36.1.17.73.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Linkage type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.74 SettlementStandingInstructionDatabase5Choice

Definition: Choice of format for the standing settlement instruction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687

36.1.17.74.1 Code <Cd>

Presence: [1..1]

Definition: Settlement standing instruction database expressed as an ISO 20022 code.

Datatype: [SettlementStandingInstructionDatabase1Code](#) on page 2309

CodeName	Name	Definition
INTE	InternalDatabase	The settlement standing instruction database to be used is the receiver's internal database.
BRKR	BrokerDatabase	The settlement standing instruction database to be used is the broker's database.
VEND	VendorDatabase	The settlement standing instruction database to be used is the database of the vendor.

36.1.17.74.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement standing instruction database expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.75 DeliveryReturn4Choice

Definition: Choice of format for the delivery return information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1688
Or}	Proprietary <Prtry>	[1..1]	±		1688

36.1.17.75.1 Code <Cd>

Presence: [1..1]

Definition: Delivery return expressed as an ISO 20022 code.

Datatype: [DeliveryReturn1Code on page 2205](#)

CodeName	Name	Definition
UNRE	UnrecognisedDelivery	Original delivery is not recognized.
DQUA	WrongQuantity	Wrong quantity delivered in the original instruction.
DMON	WrongSettlementAmount	Wrong settlement amount settled in the original delivery.
PART	PartialDelivery	Only a portion of the original transaction quantity was delivered by the Central Securities Depository (CSD).
SAFE	AccountMissing	Account information is missing in the original delivery.
DUEB	DueBillMissing	Due bill information missing in the original delivery.
PARD	PartialReturn	Portion of the original transaction quantity was returned by the receiver.

36.1.17.75.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Delivery return expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.76 RegistrationReason6

Definition: Reason of registration.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1689
{Or	Code <Cd>	[1..1]	CodeSet		1689
Or}	Proprietary <Prtry>	[1..1]	±		1689
	AdditionalInformation <AddtlInf>	[0..1]	Text		1690

36.1.17.76.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason of the holding status.

Code <Cd> contains one of the following **Registration12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1689
Or}	Proprietary <Prtry>	[1..1]	±		1689

36.1.17.76.1.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: [Registration2Code on page 2262](#)

CodeName	Name	Definition
PTYH	PartyHold	You or your party set the instruction in a hold/frozen/preadvice mode.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

36.1.17.76.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Registration information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.76.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.17.77 SecuritiesCertificate5

Definition: Physical representation of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1690
	Issuer <Issr>	[0..1]	Text		1690
	SchemeName <SchmeNm>	[0..1]	Text		1690

Constraints

- **ISO8532AndIssuerSchemeNameRule**

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

36.1.17.77.1 Number <Nb>

Presence: [1..1]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Datatype: [RestrictedFINXMax30Text](#) on page 2344

36.1.17.77.2 Issuer <Issr>

Presence: [0..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Datatype: [Max4AlphaNumericText](#) on page 2340

36.1.17.77.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: [Max4AlphaNumericText on page 2340](#)

36.1.17.78 ModificationCancellationAllowed5Choice

Definition: Choice of format for the modification cancellation information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1691
Or}	Proprietary <Prtry>	[1..1]	±		1691

36.1.17.78.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether a third party is allowed to modify or cancel the transaction.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2336](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.78.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Modification, cancellation allowed information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.79 LetterOfGuarantee5Choice

Definition: Choice of format for the letter of guarantee information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1691
Or}	Proprietary <Prtry>	[1..1]	±		1692

36.1.17.79.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2336](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.79.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Letter of guarantee information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.80 AutomaticBorrowing11Choice

Definition: Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1692

36.1.17.80.1 Code <Cd>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as an ISO 20022 code.

Datatype: [AutoBorrowing2Code](#) on page 2193

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.
RTRN	Return	Return of stocks should take place.

36.1.17.80.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.81 AutomaticBorrowing8Choice

Definition: Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1693

36.1.17.81.1 Code <Cd>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as an ISO 20022 code.

Datatype: [AutoBorrowing1Code](#) on page 2192

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.

36.1.17.81.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.82 Tracking5Choice

Definition: Choice of format for the tracking information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1694
Or}	Proprietary <Prtry>	[1..1]	±		1694

36.1.17.82.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.82.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Tracking information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.83 TaxCapacityParty5Choice

Definition: Choice of format for the tax capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.17.83.1 Code <Cd>

Presence: [1..1]

Definition: Party tax capacity expressed as an ISO 20022 code.

Datatype: [TaxLiability1Code](#) on page 2319

CodeName	Name	Definition
PRIN	TaxPrincipal	Settlement party is acting as a principal for tax liability.
AGEN	TaxAgent	Settlement party is acting as an agent for tax liability.

36.1.17.83.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Party tax capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.84 SettlementSystemMethod5Choice

Definition: Choice of format for the settlement system/method.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.17.84.1 Code <Cd>

Presence: [1..1]

Definition: Settlement system expressed as an ISO 20022 code.

Datatype: [SettlementSystemMethod1Code](#) on page 2309

CodeName	Name	Definition
NSET	Default	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored.
YSET	Alternative	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

36.1.17.84.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement system expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.85 SettlingCapacity8Choice

Definition: Choice of format for the settlement capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1696

36.1.17.85.1 Code <Cd>

Presence: [1..1]

Definition: Settlement capacity expressed as an ISO 20022 code.

Datatype: [SettlingCapacity2Code](#) on page 2318

CodeName	Name	Definition
SAGE	SettlingAgent	Settlement party is trading and settling transactions in financial instruments on behalf of its client(s).
CUST	SettlingCustodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
SPRI	SettlingPrincipal	Settlement party is settling its own trades.
RISP	SettlingRisklessPrincipal	Party settles trades that were simultaneously offset.

36.1.17.85.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.86 Restriction6Choice

Definition: Choice of format for the securities restriction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1697

36.1.17.86.1 Code <Cd>

Presence: [1..1]

Definition: Restrictions expressed as an ISO 20022 code.

Datatype: [OwnershipLegalRestrictions1Code](#) on page 2236

CodeName	Name	Definition
A144	USLegal144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	NoRestrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Restrictions	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

36.1.17.86.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Restrictions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.87 RepurchaseType31Choice

Definition: Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1698

36.1.17.87.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: [RepurchaseType8Code on page 2283](#)

CodeName	Name	Definition
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.

36.1.17.87.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.88 RepurchaseType26Choice

Definition: Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1698
Or}	Proprietary <Prtry>	[1..1]	±		1699

36.1.17.88.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: [RepurchaseType10Code on page 2282](#)

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a

CodeName	Name	Definition
		sellback to offset and effectively liquidate a prior buy of securities.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

36.1.17.88.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.89 RepurchaseType24Choice

Definition: Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1700

36.1.17.89.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: [RepurchaseType9Code](#) on page 2283

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous

CodeName	Name	Definition
		transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

36.1.17.89.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.90 NettingEligibility5Choice

Definition: Choice of format for the netting eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.17.90.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.90.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Netting eligibility expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.91 FXStandingInstruction5Choice

Definition: Choice of format for the forex standing instruction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1701
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.17.91.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the forex standing instruction in place should apply.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.91.2 Proprietary <Prtry>

Presence: [1..1]

Definition: FX Standing instruction information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.92 BlockTrade5Choice

Definition: Choice of format for the block trade information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.17.92.1 Code <Cd>

Presence: [1..1]

Definition: Block parent or child information expressed as an ISO 20022 code.

Datatype: [BlockTrade1Code on page 2193](#)

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

36.1.17.92.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Block parent or child information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.93 HoldIndicator7

Definition: Specifies whether the transaction is on hold/blocked/frozen.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1702
	Reason <Rsn>	[0..*]	±		1703

36.1.17.93.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2336](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.93.2 Reason <Rsn>

Presence: [0..*]

Definition: Specifies the reason of the registration status.

Reason <Rsn> contains the following elements (see [RegistrationReason6](#) on page 1688 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1689
{Or	Code <Cd>	[1..1]	CodeSet		1689
Or}	Proprietary <Prtry>	[1..1]	±		1689
	AdditionalInformation <AddtlInf>	[0..1]	Text		1690

36.1.17.94 Linkages50

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1703
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1703

36.1.17.94.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: When the transaction is to be executed relative to a linked transaction - for information only.

ProcessingPosition <PrcgPos> contains one of the following elements (see [ProcessingPosition23Choice](#) on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1683
Or}	Proprietary <Prtry>	[1..1]	±		1683

36.1.17.94.2 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>

Presence: [1..1]

Definition: Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.17.95 Linkages49

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±		1704

36.1.17.95.1 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see [References58Choice](#) on page 1563 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesStlmTxld>	[1..1]	Text		1563
Or	PoolIdentification <Poolld>	[1..1]	Text		1563
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1564
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1564
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1564

36.1.17.96 MarketIdentification90

Definition: Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1704
	Type <Tp>	[1..1]			1705
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1705

Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

36.1.17.96.1 Identification <Id>

Presence: [0..1]

Definition: Code allocated to places of trade, that is, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading

Systems (ATS), as sources of prices and related information, in order to facilitate automated processing.

Identification <Id> contains one of the following elements (see [MarketIdentification2Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1571
Or}	Description <Desc>	[1..1]	Text		1571

36.1.17.96.2 Type <Tp>

Presence: [1..1]

Definition: Nature of a market in which transactions take place.

Type <Tp> contains one of the following **MarketType16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1705

36.1.17.96.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: [MarketType2Code](#) on page 2233

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

36.1.17.96.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.97 OptionStyle9Choice

Definition: Choice of format for the option style.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

36.1.17.97.1 Code <Cd>

Presence: [1..1]

Definition: Option style expressed as an ISO 20022 code.

Datatype: [OptionStyle2Code on page 2235](#)

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
EURO	European	Option that can be exercised on expiry date only.

36.1.17.97.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option style expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.98 ClassificationType33Choice

Definition: Choice of format for the classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1706
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1707

36.1.17.98.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

Presence: [1..1]

Definition: ISO 10962 Classification of Financial Instrument (CFI).

Datatype: [CFIOct2015Identifier on page 2334](#)

36.1.17.98.2 AlternateClassification <AltrnClssfctn>

Presence: [1..1]

Definition: Proprietary classification of financial instrument.

AlternateClassification <AltrnClssfctn> contains the following elements (see [GenericIdentification86](#) on page 1567 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1567
	Issuer <Issr>	[1..1]	Text		1568
	SchemeName <SchmeNm>	[0..1]	Text		1568

36.1.17.99 InterestComputationMethodFormat5Choice

Definition: Choice between a standard code or proprietary code to specify the type of interest computation method.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1707
Or}	Proprietary <Prtry>	[1..1]	±		1710

36.1.17.99.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to specify the method used to compute accruing interest of a financial instrument.

Datatype: InterestComputationMethod2Code on page 2228

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

CodeName	Name	Definition
		(or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the 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

CodeName	Name	Definition
		(falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 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

CodeName	Name	Definition
		coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

36.1.17.99.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the format of interest computation method.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.17.100 ForeignExchangeTerms23

Definition: Provides information about the terms of the foreign exchange transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1711
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1711
	ExchangeRate <XchgRate>	[1..1]	Rate		1712
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C9	1712

36.1.17.100.1 UnitCurrency <UnitCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 2190

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.1.17.100.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 2190

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.1.17.100.3 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: Factor used for the conversion of an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

Usage: ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: [BaseOneRate on page 2337](#)

36.1.17.100.4 ResultingAmount <RsltgAmt>

Presence: [1..1]

Definition: Counter value of a foreign exchange conversion.

Impacted by: [C1 ActiveCurrency](#), [C9 CurrencyAmount](#)

Datatype: [ActiveCurrencyAndAmount on page 2184](#)

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.1.17.101 YieldedOrValueType1Choice

Definition: Choice of value type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1713
Or}	ValueType <ValTp>	[1..1]	CodeSet		1713

36.1.17.101.1 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 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.17.101.2 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

Datatype: [PriceValueType1Code](#) on page 2260

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

36.1.17.102 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		1714
	Envelope <Envlp>	[1..1]	(External Schema)		1714

Constraints

- **SupplementaryDataRule**
(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

36.1.17.102.1 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 2339](#)

36.1.17.102.2 Envelope <Envlp>

Presence: [1..1]

Definition: Technical element wrapping the supplementary data.

Type: (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

36.1.17.103 RateOrName2Choice

Definition: Choice between a percentage rate or a rate name.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C55	1714
Or}	RateName <RateNm>	[1..1]	±		1714

36.1.17.103.1 Rate <Rate>

Presence: [1..1]

Definition: Pricing expressed as a rate.

Impacted by: [C55 SignRule](#)

Rate <Rate> contains the following elements (see [Rate2 on page 1851](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

36.1.17.103.2 RateName <RateNm>

Presence: [1..1]

Definition: Pricing expressed as a rate name.

RateName <RateNm> contains the following elements (see [RateName2](#) on page 1852 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1852
	RateName <RateNm>	[1..1]	Text		1852

36.1.17.104 NumberCount1Choice

Definition: Choice of number count type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1715
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1715
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1716
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1716

Constraints

- **CurrentInstructionNumberRule**

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

36.1.17.104.1 CurrentInstructionNumber <CurlInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: [Exact3NumericText](#) on page 2337

36.1.17.104.2 TotalNumber <TtlNb>

Presence: [1..1]

Definition: Total numbers of settlement transactions, receipts and deliveries, and the concerned settlement transaction number.

Impacted by: [C9 CurrentInstructionNumberRule](#), [C6 BlockTradeGuideline](#)

TotalNumber <TtlNb> contains the following **TotalNumber1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1716
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1716

Constraints

- **BlockTradeGuideline**

(Guideline)

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on www.smpg.info.

- **CurrentInstructionNumberRule**

(Rule)

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

36.1.17.104.2.1 CurrentInstructionNumber <CurlInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: [Exact3NumericText on page 2337](#)

36.1.17.104.2.2 TotalOfLinkedInstructions <TtlOfLkdInstrs>

Presence: [1..1]

Definition: Total number of settlement instructions that are linked together.

Datatype: [Exact3NumericText on page 2337](#)

36.1.17.105 Number3Choice

Definition: Choice of 3 and 5 exact numeric number.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1716
Or}	Long <Lng>	[1..1]	Text		1716

36.1.17.105.1 Short <Shrt>

Presence: [1..1]

Definition: Number of maximum 3 numeric text.

Datatype: [Exact3NumericText on page 2337](#)

36.1.17.105.2 Long <Lng>

Presence: [1..1]

Definition: Number of maximum 5 numeric text. Is only to be used in a delta statement.

Datatype: [Exact5NumericText on page 2338](#)

36.1.17.106 GenericIdentification39

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1717
	Issuer <Issr>	[0..1]	Text		1717

36.1.17.106.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information issued by the data source scheme issuer.

Datatype: RestrictedFINMax30Text on page 2342

36.1.17.106.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: RestrictedFINMax8Text on page 2342

36.1.18 Organisation Identification

36.1.18.1 OrganisationIdentification29

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	1717
	LEI <LEI>	[0..1]	IdentifierSet		1718
	Other <Othr>	[0..*]			1718
	Identification <Id>	[1..1]	Text		1718
	SchemeName <SchmeNm>	[0..1]			1718
{Or	Code <Cd>	[1..1]	CodeSet		1719
Or}	Proprietary <Prtry>	[1..1]	Text		1719
	Issuer <Issr>	[0..1]	Text		1719

36.1.18.1.1 AnyBIC <AnyBIC>

Presence: [0..1]

Definition: Business identification code of the organisation.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 2333

Constraints

• **AnyBIC**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.18.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 2335

36.1.18.1.3 Other <Othr>

Presence: [0..*]

Definition: Unique identification of an organisation, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following **GenericOrganisationIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1718
	SchemeName <SchmeNm>	[0..1]			1718
{Or	Code <Cd>	[1..1]	CodeSet		1719
Or}	Proprietary <Prtry>	[1..1]	Text		1719
	Issuer <Issr>	[0..1]	Text		1719

36.1.18.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: Max35Text on page 2339

36.1.18.1.3.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **OrganisationIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1719
Or}	Proprietary <Prtry>	[1..1]	Text		1719

36.1.18.1.3.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: [ExternalOrganisationIdentification1Code on page 2212](#)

36.1.18.1.3.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: [Max35Text on page 2339](#)

36.1.18.1.3.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 2339](#)

36.1.18.2 OrganisationIdentification32

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	1719
	Other <Othr>	[0..*]			1720
	Identification <Id>	[1..1]	Text		1720
	SchemeName <SchmeNm>	[0..1]			1720
{Or	Code <Cd>	[1..1]	CodeSet		1721
Or}	Proprietary <Prtry>	[1..1]	Text		1721
	Issuer <Issr>	[0..1]	Text		1721

36.1.18.2.1 AnyBIC <AnyBIC>

Presence: [0..1]

Definition: Code allocated to an institution by the ISO 9362 Registration Authority as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: [C1 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 2333](#)

Constraints

• **AnyBIC**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.18.2.2 Other <Othr>

Presence: [0..*]

Definition: Unique identification of an organisation, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following **GenericOrganisationIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1720
	SchemeName <SchmeNm>	[0..1]			1720
{Or	Code <Cd>	[1..1]	CodeSet		1721
Or}	Proprietary <Prtry>	[1..1]	Text		1721
	Issuer <Issr>	[0..1]	Text		1721

36.1.18.2.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: RestrictedFINXMax35Text on page 2345

36.1.18.2.2.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **OrganisationIdentificationSchemeName2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1721
Or}	Proprietary <Prtry>	[1..1]	Text		1721

36.1.18.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: [ExternalOrganisationIdentification1Code on page 2212](#)

36.1.18.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: [RestrictedFINXMax35Text on page 2345](#)

36.1.18.2.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [RestrictedFINXMax35Text on page 2345](#)

36.1.19 Party Identification

36.1.19.1 PartyIdentification15

Definition: Organised structure that is set up for a particular purpose, for example, a business, government body, department, charity, or financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C3	1721
	Identification <Id>	[1..1]	Text		1722

36.1.19.1.1 Country <Ctry>

Presence: [0..1]

Definition: Country in which the organisation is registered.

Impacted by: [C3 Country](#)

Datatype: [CountryCode on page 2204](#)

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004

– *Error Text:* Invalid Country Code.

36.1.19.1.2 Identification <Id>

Presence: [1..1]

Definition: Description of an organisation.

Datatype: [Max35Text on page 2339](#)

36.1.19.2 Counterparty16Choice

Definition: Choice between buyer and seller.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±	C42, C46	1722
Or}	Buyer <Buyr>	[1..1]	±	C42, C46	1723

36.1.19.2.1 Seller <Sellr>

Presence: [1..1]

Definition: Party that sells goods or services, or a financial instrument.

Impacted by: [C42 SafekeepingAccountOrBlockChainAddress1Rule](#), [C46 SafekeepingAccountOrBlockChainAddress2Rule](#)

Seller <Sellr> contains the following elements (see [PartyIdentificationAndAccount206 on page 1735](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
/SafekeepingAccount is present

Following Must be True
 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockchainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.19.2.2 Buyer <Buyr>

Presence: [1..1]

Definition: Party that buys goods or services, or a financial instrument.

Impacted by: C42 SafekeepingAccountOrBlockChainAddress1Rule, C46 SafekeepingAccountOrBlockChainAddress2Rule

Buyer <Buyr> contains the following elements (see PartyIdentificationAndAccount206 on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.19.3 PartyIdentificationAndAccount215

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1725
	LEI <LEI>	[0..1]	IdentifierSet		1725
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1725
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1726
	ProcessingIdentification <PrctlId>	[0..1]	Text		1726

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockchainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.19.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification137Choice](#) on page 1764 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1765

36.1.19.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 2335

36.1.19.3.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

36.1.19.3.4 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see [BlockChainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

36.1.19.3.5 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.19.4 PartyIdentificationAndAccount213

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1727
	LEI <LEI>	[0..1]	IdentifierSet		1727
	AlternateIdentification <AltrId>	[0..1]	±		1728
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1728
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1728
	ProcessingDate <PrcgDt>	[0..1]	±		1728
	ProcessingIdentification <Prcgld>	[0..1]	Text		1729
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1729

Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.19.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification137Choice](#) on page 1764 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1765

36.1.19.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal Entity Identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 2335

36.1.19.4.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see [AlternatePartyIdentification9](#) on page 1769 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1770
{Or	Code <Cd>	[1..1]	CodeSet		1770
Or}	Proprietary <Prtry>	[1..1]	±		1770
	Country <Ctry>	[1..1]	CodeSet	C3	1771
	AlternateIdentification <AltrnId>	[1..1]	Text		1771

36.1.19.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount37](#) on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1371
	Type <Tp>	[0..1]	±		1371
	Name <Nm>	[0..1]	Text		1371

36.1.19.4.5 BlockchainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see [BlockchainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

36.1.19.4.6 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date/time at which the instruction was processed by the specified party.

ProcessingDate <PrcgDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.19.4.7 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.19.4.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: [C6 AdditonalDetailsGuideline](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation3](#) on page 1772 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1772
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1772
	RegistrationDetails <RegnDtls>	[0..1]	Text		1773

Constraints

- **AdditonalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.5 PartyIdentificationAndAccount209

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1730
	LEI <LEI>	[0..1]	IdentifierSet		1731
	AlternateIdentification <AltrId>	[0..1]	±		1731
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1731
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		1731
	ProcessingIdentification <PrctlId>	[0..1]	Text		1731
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1732

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.19.5.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification137Choice](#) on page 1764 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1765

36.1.19.5.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2335

36.1.19.5.3 AlternateIdentification <Altrnid>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <Altrnid> contains the following elements (see [AlternatePartyIdentification9](#) on page 1769 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1770
{Or	Code <Cd>	[1..1]	CodeSet		1770
Or}	Proprietary <Prtry>	[1..1]	±		1770
	Country <Ctry>	[1..1]	CodeSet	C3	1771
	AlternateIdentification <Altrnid>	[1..1]	Text		1771

36.1.19.5.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: [RestrictedFINXMax35Text](#) on page 2345

36.1.19.5.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

Datatype: [RestrictedFINXMax140Text](#) on page 2343

36.1.19.5.6 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.19.5.7 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: [C6 AdditonalDetailsGuideline](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation3 on page 1772](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1772
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1772
	RegistrationDetails <RegnDtls>	[0..1]	Text		1773

Constraints

- **AdditonalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.6 PartyIdentificationAndAccount208

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1733
	LEI <LEI>	[0..1]	IdentifierSet		1733
	AlternateIdentification <AltrnId>	[0..1]	±		1734
	Nationality <Ntlty>	[0..1]	CodeSet	C3	1734
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1734
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		1734
	ProcessingIdentification <PrctlId>	[0..1]	Text		1735
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1735

Constraints

- **IdentificationNationalityOfInvestorRule**

(Rule)

Identification and/or Nationality must be present.

• **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.19.6.1 Identification <Id>

Presence: [0..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification137Choice](#) on page 1764 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1765

36.1.19.6.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2335

36.1.19.6.3 AlternateIdentification <Altrnid>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <Altrnid> contains the following elements (see [AlternatePartyIdentification9](#) on page 1769 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1770
{Or	Code <Cd>	[1..1]	CodeSet		1770
Or}	Proprietary <Prtry>	[1..1]	±		1770
	Country <Ctry>	[1..1]	CodeSet	C3	1771
	AlternateIdentification <Altrnid>	[1..1]	Text		1771

36.1.19.6.4 Nationality <Ntlty>

Presence: [0..1]

Definition: Nationality of the investor or country of incorporation (for a company).

Impacted by: C3 Country

Datatype: [CountryCode](#) on page 2204

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.19.6.5 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: [RestrictedFINXMax35Text](#) on page 2345

36.1.19.6.6 BlockchainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

Datatype: [RestrictedFINXMax140Text](#) on page 2343

36.1.19.6.7 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [RestrictedFINXMax16Text on page 2343](#)

36.1.19.6.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: [C6 AdditionalDetailsGuideline](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation3 on page 1772](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1772
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1772
	RegistrationDetails <RegnDtls>	[0..1]	Text		1773

Constraints

- **AdditionalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.7 PartyIdentificationAndAccount206

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrnId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <Prcgld>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

• **SafekeepingAccountOrBlockchainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.19.7.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification137Choice](#) on page 1764 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1765

36.1.19.7.2 LEI <LEI>

Presence: [0..1]

Definition: Legal Entity Identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 2335

36.1.19.7.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see [AlternatePartyIdentification9](#) on page 1769 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1770
{Or	Code <Cd>	[1..1]	CodeSet		1770
Or}	Proprietary <Prtry>	[1..1]	±		1770
	Country <Ctry>	[1..1]	CodeSet	C3	1771
	AlternateIdentification <AltrnId>	[1..1]	Text		1771

36.1.19.7.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

36.1.19.7.5 BlockchainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see [BlockchainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

36.1.19.7.6 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date/time at which the instruction was processed by the specified party.

ProcessingDate <PrcgDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.19.7.7 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.19.7.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: [C6 AdditonalDetailsGuideline](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation3](#) on page 1772 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1772
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1772
	RegistrationDetails <RegnDtls>	[0..1]	Text		1773

Constraints

- **AdditonalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.8 OtherParties37

Definition: Identification of other parties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1739
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1739
	StockExchange <StockXchg>	[0..1]	±		1739
	TradeRegulator <TradRgltr>	[0..1]	±		1740
	TripartyAgent <TrptyAgt>	[0..1]	±		1740

Constraints

- **InvestorCountryCodeRule**

(Rule)

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

36.1.19.8.1 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see [PartyIdentification170](#) on page 1755 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1756
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1756
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1756
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1757
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1757
	LEI <LEI>	[0..1]	IdentifierSet		1757

36.1.19.8.2 QualifiedForeignIntermediary <QlfdFrgnIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

36.1.19.8.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

36.1.19.8.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

36.1.19.8.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

TripartyAgent <TrptyAgt> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

36.1.19.9 CashParties40

Definition: Payment processes required to transfer cash from the debtor to the creditor.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1740
	DebtorAgent <DbtrAgt>	[0..1]	±		1741
	Creditor <Cdtr>	[0..1]	±		1741
	CreditorAgent <CdtrAgt>	[0..1]	±		1742

36.1.19.9.1 Debtor <Dbtr>

Presence: [0..1]

Definition: Party that owes an amount of money to the (ultimate) creditor.

Debtor <Dbtr> contains the following elements (see [PartyIdentificationAndAccount177](#) on page 1751 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1751
	LEI <LEI>	[0..1]	IdentifierSet		1751
	AlternateIdentification <AltrId>	[0..1]	±		1751
	CashAccount <CshAcct>	[0..1]	±		1752
	ChargesAccount <ChrgsAcct>	[0..1]	±		1752
	CommissionAccount <ComssnAcct>	[0..1]	±		1752
	TaxAccount <TaxAcct>	[0..1]	±		1753
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1753

36.1.19.9.2 DebtorAgent <DbtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the debtor.

DebtorAgent <DbtrAgt> contains the following elements (see [PartyIdentificationAndAccount178](#) on page 1747 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1748
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1748
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1748
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1748
	LEI <LEI>	[0..1]	IdentifierSet		1749
	AlternateIdentification <AltrId>	[0..1]	±		1749
	CashAccount <CshAcct>	[0..1]	±		1749
	ChargesAccount <ChrgsAcct>	[0..1]	±		1749
	CommissionAccount <ComssnAcct>	[0..1]	±		1750
	TaxAccount <TaxAcct>	[0..1]	±		1750
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1750

36.1.19.9.3 Creditor <Cdtr>

Presence: [0..1]

Definition: Party to which an amount of money is due.

Creditor <Cdtr> contains the following elements (see [PartyIdentificationAndAccount177](#) on page 1751 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1751
	LEI <LEI>	[0..1]	IdentifierSet		1751
	AlternateIdentification <AltrId>	[0..1]	±		1751
	CashAccount <CshAcct>	[0..1]	±		1752
	ChargesAccount <ChrgsAcct>	[0..1]	±		1752
	CommissionAccount <ComssnAcct>	[0..1]	±		1752
	TaxAccount <TaxAcct>	[0..1]	±		1753
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1753

36.1.19.9.4 CreditorAgent <CdtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the creditor.

CreditorAgent <CdtrAgt> contains the following elements (see [PartyIdentificationAndAccount178](#) on page 1747 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1748
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1748
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1748
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1748
	LEI <LEI>	[0..1]	IdentifierSet		1749
	AlternateIdentification <AltrId>	[0..1]	±		1749
	CashAccount <CshAcct>	[0..1]	±		1749
	ChargesAccount <ChrgsAcct>	[0..1]	±		1749
	CommissionAccount <ComssnAcct>	[0..1]	±		1750
	TaxAccount <TaxAcct>	[0..1]	±		1750
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1750

36.1.19.10 CashParties38

Definition: Payment processes required to transfer cash from the debtor to the creditor.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1743
	DebtorAgent <DbtrAgt>	[0..1]	±		1743
	Creditor <Cdtr>	[0..1]	±		1744
	CreditorAgent <CdtrAgt>	[0..1]	±		1744
	Intermediary <Intrmy>	[0..1]	±		1745

36.1.19.10.1 Debtor <Dbtr>

Presence: [0..1]

Definition: Party that owes an amount of money to the (ultimate) creditor.

Debtor <Dbtr> contains the following elements (see [PartyIdentificationAndAccount177](#) on page 1751 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1751
	LEI <LEI>	[0..1]	IdentifierSet		1751
	AlternateIdentification <AltrnId>	[0..1]	±		1751
	CashAccount <CshAcct>	[0..1]	±		1752
	ChargesAccount <ChrgsAcct>	[0..1]	±		1752
	CommissionAccount <ComssnAcct>	[0..1]	±		1752
	TaxAccount <TaxAcct>	[0..1]	±		1753
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1753

36.1.19.10.2 DebtorAgent <DbtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the debtor.

DebtorAgent <DbtrAgt> contains the following elements (see [PartyIdentificationAndAccount178](#) on page 1747 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1748
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1748
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1748
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1748
	LEI <LEI>	[0..1]	IdentifierSet		1749
	AlternateIdentification <AltrnId>	[0..1]	±		1749
	CashAccount <CshAcct>	[0..1]	±		1749
	ChargesAccount <ChrgsAcct>	[0..1]	±		1749
	CommissionAccount <ComssnAcct>	[0..1]	±		1750
	TaxAccount <TaxAcct>	[0..1]	±		1750
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1750

36.1.19.10.3 Creditor <Cdtr>

Presence: [0..1]

Definition: Party to which an amount of money is due.

Creditor <Cdtr> contains the following elements (see [PartyIdentificationAndAccount177](#) on page 1751 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1751
	LEI <LEI>	[0..1]	IdentifierSet		1751
	AlternateIdentification <AltrnId>	[0..1]	±		1751
	CashAccount <CshAcct>	[0..1]	±		1752
	ChargesAccount <ChrgsAcct>	[0..1]	±		1752
	CommissionAccount <ComssnAcct>	[0..1]	±		1752
	TaxAccount <TaxAcct>	[0..1]	±		1753
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1753

36.1.19.10.4 CreditorAgent <CdtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the creditor.

CreditorAgent <CdtrAgt> contains the following elements (see [PartyIdentificationAndAccount178](#) on page 1747 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1748
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1748
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1748
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1748
	LEI <LEI>	[0..1]	IdentifierSet		1749
	AlternateIdentification <AltrId>	[0..1]	±		1749
	CashAccount <CshAcct>	[0..1]	±		1749
	ChargesAccount <ChrgsAcct>	[0..1]	±		1749
	CommissionAccount <ComssnAcct>	[0..1]	±		1750
	TaxAccount <TaxAcct>	[0..1]	±		1750
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1750

36.1.19.10.5 Intermediary <Intrmy>

Presence: [0..1]

Definition: Financial institution through which the transaction must pass to reach the account with institution.

Intermediary <Intrmy> contains the following elements (see [PartyIdentificationAndAccount178](#) on page 1747 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1748
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1748
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1748
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1748
	LEI <LEI>	[0..1]	IdentifierSet		1749
	AlternateIdentification <AltrId>	[0..1]	±		1749
	CashAccount <CshAcct>	[0..1]	±		1749
	ChargesAccount <ChrgsAcct>	[0..1]	±		1749
	CommissionAccount <ComssnAcct>	[0..1]	±		1750
	TaxAccount <TaxAcct>	[0..1]	±		1750
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1750

36.1.19.11 PartyIdentificationAndAccount181

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1746
	LEI <LEI>	[0..1]	IdentifierSet		1746
	AlternateIdentification <AltrId>	[0..1]	±		1746
	ProcessingIdentification <PrctId>	[0..1]	Text		1747
	AdditionalInformation <AddtInf>	[0..1]	±	C6	1747

36.1.19.11.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification137Choice](#) on page 1764 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1765

36.1.19.11.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2335

36.1.19.11.3 AlternateIdentification <AltrId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrId> contains the following elements (see [AlternatePartyIdentification9](#) on page 1769 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1770
{Or	Code <Cd>	[1..1]	CodeSet		1770
Or}	Proprietary <Prtry>	[1..1]	±		1770
	Country <Ctry>	[1..1]	CodeSet	C3	1771
	AlternateIdentification <AltrId>	[1..1]	Text		1771

36.1.19.11.4 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.19.11.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: [C6 AdditionalDetailsGuideline](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation3](#) on page 1772 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1772
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1772
	RegistrationDetails <RegnDtls>	[0..1]	Text		1773

Constraints

- **AdditionalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.12 PartyIdentificationAndAccount178

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1748
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1748
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1748
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1748
	LEI <LEI>	[0..1]	IdentifierSet		1749
	AlternateIdentification <AltrnId>	[0..1]	±		1749
	CashAccount <CshAcct>	[0..1]	±		1749
	ChargesAccount <ChrgsAcct>	[0..1]	±		1749
	CommissionAccount <ComssnAcct>	[0..1]	±		1750
	TaxAccount <TaxAcct>	[0..1]	±		1750
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1750

36.1.19.12.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification147Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1748
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1748
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1748

36.1.19.12.1.1 BICFI <BICFI>

Presence: [1..1]

Definition: Code allocated to a financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C2 BICFI

Datatype: BICFIDec2014Identifier on page 2334

Constraints

- **BICFI**

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

36.1.19.12.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following elements (see [NameAndAddress12 on page 1779](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1779

36.1.19.12.1.3 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification84](#) on page 1568 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1569
	Issuer <Issr>	[1..1]	Text		1569
	SchemeName <SchmeNm>	[0..1]	Text		1569

36.1.19.12.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2335

36.1.19.12.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see [AlternatePartyIdentification9](#) on page 1769 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1770
{Or	Code <Cd>	[1..1]	CodeSet		1770
Or}	Proprietary <Prtry>	[1..1]	±		1770
	Country <Ctry>	[1..1]	CodeSet	C3	1771
	AlternateIdentification <AltrnId>	[1..1]	Text		1771

36.1.19.12.4 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification6Choice](#) on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.19.12.5 ChargesAccount <ChrgsAcct>

Presence: [0..1]

Definition: Account to be used for charges/fees if different from the account for payment.

ChargesAccount <ChrgsAcct> contains one of the following elements (see [CashAccountIdentification6Choice on page 1374](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.19.12.6 CommissionAccount <ComssnAcct>

Presence: [0..1]

Definition: Account to be used for commission if different from the account for payment.

CommissionAccount <ComssnAcct> contains one of the following elements (see [CashAccountIdentification6Choice on page 1374](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.19.12.7 TaxAccount <TaxAcct>

Presence: [0..1]

Definition: Account to be used for taxes if different from the account for payment.

TaxAccount <TaxAcct> contains one of the following elements (see [CashAccountIdentification6Choice on page 1374](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.19.12.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: [C5 AdditionalDetailsRule](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation4 on page 1771](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1772
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1772

Constraints

- **AdditionalDetailsRule**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

36.1.19.13 PartyIdentificationAndAccount177

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1751
	LEI <LEI>	[0..1]	IdentifierSet		1751
	AlternateIdentification <AltrId>	[0..1]	±		1751
	CashAccount <CshAcct>	[0..1]	±		1752
	ChargesAccount <ChrgsAcct>	[0..1]	±		1752
	CommissionAccount <ComssnAcct>	[0..1]	±		1752
	TaxAccount <TaxAcct>	[0..1]	±		1753
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1753

36.1.19.13.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification137Choice](#) on page 1764 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1765

36.1.19.13.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 2335

36.1.19.13.3 AlternateIdentification <AltrId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see [AlternatePartyIdentification9](#) on page 1769 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1770
{Or	Code <Cd>	[1..1]	CodeSet		1770
Or}	Proprietary <Prtry>	[1..1]	±		1770
	Country <Ctry>	[1..1]	CodeSet	C3	1771
	AlternateIdentification <AltrnId>	[1..1]	Text		1771

36.1.19.13.4 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification6Choice](#) on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.19.13.5 ChargesAccount <ChrgsAcct>

Presence: [0..1]

Definition: Account to be used for charges/fees if different from the account for payment.

ChargesAccount <ChrgsAcct> contains one of the following elements (see [CashAccountIdentification6Choice](#) on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.19.13.6 CommissionAccount <ComssnAcct>

Presence: [0..1]

Definition: Account to be used for commission if different from the account for payment.

CommissionAccount <ComssnAcct> contains one of the following elements (see [CashAccountIdentification6Choice](#) on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.19.13.7 TaxAccount <TaxAcct>

Presence: [0..1]

Definition: Account to be used for taxes if different from the account for payment.

TaxAccount <TaxAcct> contains one of the following elements (see [CashAccountIdentification6Choice](#) on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.19.13.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: [C5 AdditionalDetailsRule](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation4](#) on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1772
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1772

Constraints

- **AdditionalDetailsRule**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

36.1.19.14 PartyIdentification136Choice

Definition: Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1753
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1754

36.1.19.14.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: [C1 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 2333](#)

Constraints

- **AnyBIC**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.19.14.2 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 [GenericIdentification84 on page 1568](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1569
	Issuer <Issr>	[1..1]	Text		1569
	SchemeName <SchmeNm>	[0..1]	Text		1569

36.1.19.15 Intermediary45

Definition: Party that provides services to investors relating to financial products (Investment Funds).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1754
	Role <Role>	[0..1]	±		1755
	Account <Acct>	[0..1]	±		1755

36.1.19.15.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier of the intermediary.

Identification <Id> contains the following elements (see [PartyIdentification157](#) on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

36.1.19.15.2 Role <Role>

Presence: [0..1]

Definition: Function performed by the intermediary (investment funds).

Role <Role> contains one of the following elements (see [Role7Choice](#) on page 1678 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1678
Or	Proprietary <Prtry>	[1..1]	±		1679
Or}	Text <Txt>	[1..1]	Text		1680

36.1.19.15.3 Account <Acct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

Account <Acct> contains the following elements (see [Account30](#) on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1372
	AccountServicer <AcctSvcr>	[0..1]	±		1373

36.1.19.16 PartyIdentification170

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1756
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1756
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1756
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1757
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1757
	LEI <LEI>	[0..1]	IdentifierSet		1757

36.1.19.16.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following **PartyIdentification176Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1756
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1756
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1757
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1757

36.1.19.16.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 2333

Constraints

- **AnyBIC**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.19.16.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification84](#) on page 1568 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1569
	Issuer <Issr>	[1..1]	Text		1569
	SchemeName <SchmeNm>	[0..1]	Text		1569

36.1.19.16.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see [NameAndAddress12](#) on page 1779 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1779

36.1.19.16.1.4 Country <Ctry>

Presence: [1..1]

Definition: Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

Impacted by: [C3 Country](#)

Datatype: [CountryCode](#) on page 2204

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.19.16.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2335

36.1.19.17 PartyIdentification162

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1758
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1758
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1759
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1759
	LEI <LEI>	[0..1]	IdentifierSet		1759
	AlternateIdentification <AltrId>	[0..1]	±		1759
	ProcessingDate <PrdgDt>	[0..1]	±		1760
	ProcessingIdentification <PrcgId>	[0..1]	Text		1760
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1760

36.1.19.17.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following **PartyIdentification145Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1758
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1759
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1759

36.1.19.17.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 2333

Constraints

- **AnyBIC**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.19.17.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

NameAndAddress <NmAndAdr> contains the following elements (see [NameAndAddress12](#) on page 1779 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1779

36.1.19.17.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C3 Country

Datatype: [CountryCode](#) on page 2204

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.19.17.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2335

36.1.19.17.3 AlternateIdentification <AltrId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see [AlternatePartyIdentification9](#) on page 1769 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1770
{Or	Code <Cd>	[1..1]	CodeSet		1770
Or}	Proprietary <Prtry>	[1..1]	±		1770
	Country <Ctry>	[1..1]	CodeSet	C3	1771
	AlternateIdentification <AltrnId>	[1..1]	Text		1771

36.1.19.17.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date/time at which the instruction was processed by the specified party.

ProcessingDate <PrcgDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.19.17.5 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.19.17.6 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: [C6 AdditionalDetailsGuideline](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation3](#) on page 1772 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DcltrnDtls>	[0..1]	Text		1772
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1772
	RegistrationDetails <RegnDtls>	[0..1]	Text		1773

Constraints

- **AdditionalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.18 Pledgee4

Definition: Identifies the entity to which the financial instruments are pledged.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1761
{Or	TypeAndIdentification <TpAndId>	[1..1]			1762
	Identification <Id>	[1..1]	IdentifierSet	C1	1762
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1763
Or	Identification <Id>	[1..1]			1763
	Identification <Id>	[0..1]	Text		1763
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763
	LEI <LEI>	[0..1]	IdentifierSet		1764

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

(Rule)

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

 /PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00384

– *Error Text:* PledgeeTypeAndIdentification or LEI must be present.

36.1.19.18.1 PledgeeTypeAndIdentification <PldgeeTpAndId>

Presence: [0..1]

Definition: Unique identification of the party.

PledgeeTypeAndIdentification <PldgeeTpAndId> contains one of the following **PledgeeFormat6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TypeAndIdentification <TpAndId>	[1..1]			1762
	Identification <Id>	[1..1]	IdentifierSet	C1	1762
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1763
Or	Identification <Id>	[1..1]			1763
	Identification <Id>	[0..1]	Text		1763
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763

36.1.19.18.1.1 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged expressed as a code and a BIC.

TypeAndIdentification <TpAndId> contains the following **PledgeeTypeAndAnyBICIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet	C1	1762
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1763

36.1.19.18.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged, expressed as a BIC.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 2333

Constraints

- **AnyBIC**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008

– *Error Text:* Invalid BIC.

36.1.19.18.1.1.2 PledgeeType <PldgeeTp>

Presence: [1..1]

Definition: Entity to which the financial instruments are pledged expressed as a code.

Datatype: [PledgeeType1Code on page 2259](#)

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

36.1.19.18.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged, expressed as a code and a narrative description.

Identification <Id> contains the following **PledgeeTypeAndText2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1763
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1763

36.1.19.18.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Additional information about the entity to which the financial instruments are pledged.

Datatype: [RestrictedFINMax30Text on page 2342](#)

36.1.19.18.1.2.2 PledgeeType <PldgeeTp>

Presence: [1..1]

Definition: Entity to which the financial instruments are pledged expressed as a code.

Datatype: [PledgeeType1Code on page 2259](#)

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

36.1.19.18.1.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged expressed as a proprietary type and narrative description.

Proprietary <Prtry> contains the following elements (see [GenericIdentification85](#) on page 1568 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1568
	Identification <Id>	[0..1]	Text		1568

36.1.19.18.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2335

36.1.19.19 PartyIdentification137Choice

Definition: Choice between different formats for the identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1765

36.1.19.19.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C1 AnyBIC

Datatype: [AnyBICDec2014Identifier](#) on page 2333

Constraints

- **AnyBIC**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008

– *Error Text:* Invalid BIC.

36.1.19.19.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification84](#) on page 1568 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1569
	Issuer <Issr>	[1..1]	Text		1569
	SchemeName <SchmeNm>	[0..1]	Text		1569

36.1.19.19.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see [NameAndAddress12](#) on page 1779 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1779

36.1.19.20 PartyIdentification156

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

36.1.19.20.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification136Choice](#) on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1753
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1754

36.1.19.20.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier on page 2335](#)

36.1.19.21 Party38Choice

Definition: Nature or use of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <Orgld>	[1..1]	±		1766
Or}	Privateldentification <Prvtld>	[1..1]	±		1766

36.1.19.21.1 OrganisationIdentification <Orgld>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

OrganisationIdentification <Orgld> contains the following elements (see [OrganisationIdentification29 on page 1717](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	1717
	LEI <LEI>	[0..1]	IdentifierSet		1718
	Other <Othr>	[0..*]			1718
	Identification <ld>	[1..1]	Text		1718
	SchemeName <SchmeNm>	[0..1]			1718
{Or	Code <Cd>	[1..1]	CodeSet		1719
Or}	Proprietary <Prtry>	[1..1]	Text		1719
	Issuer <Issr>	[0..1]	Text		1719

36.1.19.21.2 Privateldentification <Prvtld>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person, for example a passport.

PrivateIdentification <PrvtId> contains the following elements (see [PersonIdentification13](#) on page 1773 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			1773
	BirthDate <BirthDt>	[1..1]	Date		1773
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1774
	CityOfBirth <CityOfBirth>	[1..1]	Text		1774
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	1774
	Other <Othr>	[0..*]			1774
	Identification <Id>	[1..1]	Text		1775
	SchemeName <SchmeNm>	[0..1]			1775
{Or	Code <Cd>	[1..1]	CodeSet		1775
Or}	Proprietary <Prtry>	[1..1]	Text		1775
	Issuer </Issr>	[0..1]	Text		1775

36.1.19.22 PartyIdentification135

Definition: Specifies the identification of a person or an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1767
	PostalAddress <PstlAdr>	[0..1]	±		1767
	Identification <Id>	[0..1]	±		1768
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	1768
	ContactDetails <CtctDtls>	[0..1]	±		1769

36.1.19.22.1 Name <Nm>

Presence: [0..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max140Text](#) on page 2338

36.1.19.22.2 PostalAddress <PstlAdr>

Presence: [0..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

PostalAddress <PstAdr> contains the following elements (see [PostalAddress24](#) on page 1780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1780
{Or	Code <Cd>	[1..1]	CodeSet		1780
Or}	Proprietary <Prtry>	[1..1]	±		1781
	Department <Dept>	[0..1]	Text		1781
	SubDepartment <SubDept>	[0..1]	Text		1781
	StreetName <StrtNm>	[0..1]	Text		1781
	BuildingNumber <BldgNb>	[0..1]	Text		1781
	BuildingName <BldgNm>	[0..1]	Text		1782
	Floor <Flr>	[0..1]	Text		1782
	PostBox <PstBx>	[0..1]	Text		1782
	Room <Room>	[0..1]	Text		1782
	PostCode <PstCd>	[0..1]	Text		1782
	TownName <TwnNm>	[0..1]	Text		1782
	TownLocationName <TwnLctnNm>	[0..1]	Text		1782
	DistrictName <DstrctNm>	[0..1]	Text		1782
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1783
	Country <Ctry>	[0..1]	CodeSet	C3	1783
	AddressLine <AdrLine>	[0..7]	Text		1783

36.1.19.22.3 Identification <Id>

Presence: [0..1]

Definition: Unique and unambiguous identification of a party.

Identification <Id> contains one of the following elements (see [Party38Choice](#) on page 1766 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		1766
Or}	PrivateIdentification <PrvtId>	[1..1]	±		1766

36.1.19.22.4 CountryOfResidence <CtryOfRes>

Presence: [0..1]

Definition: Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

Impacted by: C3 Country

Datatype: CountryCode on page 2204

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- Error severity: Fatal
- Error Code: D00004
- Error Text: Invalid Country Code.

36.1.19.22.5 ContactDetails <CtctDtIs>

Presence: [0..1]

Definition: Set of elements used to indicate how to contact the party.

ContactDetails <CtctDtIs> contains the following elements (see [Contact4 on page 1776](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		1777
	Name <Nm>	[0..1]	Text		1777
	PhoneNumber <PhneNb>	[0..1]	Text		1777
	MobileNumber <MobNb>	[0..1]	Text		1778
	FaxNumber <FaxNb>	[0..1]	Text		1778
	EmailAddress <EmailAdr>	[0..1]	Text		1778
	EmailPurpose <EmailPurp>	[0..1]	Text		1778
	JobTitle <JobTitl>	[0..1]	Text		1778
	Responsibility <Rspnsblty>	[0..1]	Text		1778
	Department <Dept>	[0..1]	Text		1778
	Other <Othr>	[0..*]			1778
	ChannelType <ChanlTp>	[1..1]	Text		1779
	Identification <Id>	[0..1]	Text		1779
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		1779

36.1.19.23 AlternatePartyIdentification9

Definition: Alternate identification for a party using an identification type, a country code and a text field.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1770
{Or	Code <Cd>	[1..1]	CodeSet		1770
Or}	Proprietary <Prtry>	[1..1]	±		1770
	Country <Ctry>	[1..1]	CodeSet	C3	1771
	AlternateIdentification <AltrnId>	[1..1]	Text		1771

36.1.19.23.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1770
Or}	Proprietary <Prtry>	[1..1]	±		1770

36.1.19.23.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: [TypeOfIdentification1Code](#) on page 2321

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporatIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

36.1.19.23.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.19.23.2 Country <Ctry>

Presence: [1..1]

Definition: Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

Impacted by: [C3 Country](#)

Datatype: [CountryCode](#) on page 2204

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.19.23.3 AlternateIdentification <AltrId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: [RestrictedFINXMax30Text](#) on page 2344

36.1.19.24 PartyTextInformation4

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1772
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1772

Constraints

- **AdditionalDetailsRule**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

36.1.19.24.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: RestrictedFINXMax350Text on page 2345

36.1.19.24.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Datatype: RestrictedFINXMax140Text on page 2343

36.1.19.25 PartyTextInformation3

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1772
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1772
	RegistrationDetails <RegnDtls>	[0..1]	Text		1773

Constraints

- **AditonalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

36.1.19.25.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: RestrictedFINXMax350Text on page 2345

36.1.19.25.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Datatype: [RestrictedFINXMax140Text on page 2343](#)

36.1.19.25.3 RegistrationDetails <RegnDtIs>

Presence: [0..1]

Definition: Provides information required for the registration.

Datatype: [RestrictedFINXMax350Text on page 2345](#)

36.1.20 Person Identification

36.1.20.1 PersonIdentification13

Definition: Unique and unambiguous way to identify a person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			1773
	BirthDate <BirthDt>	[1..1]	Date		1773
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1774
	CityOfBirth <CityOfBirth>	[1..1]	Text		1774
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	1774
	Other <Othr>	[0..*]			1774
	Identification <Id>	[1..1]	Text		1775
	SchemeName <SchmeNm>	[0..1]			1775
{Or	Code <Cd>	[1..1]	CodeSet		1775
Or}	Proprietary <Prtry>	[1..1]	Text		1775
	Issuer <Issr>	[0..1]	Text		1775

36.1.20.1.1 DateAndPlaceOfBirth <DtAndPlcOfBirth>

Presence: [0..1]

Definition: Date and place of birth of a person.

DateAndPlaceOfBirth <DtAndPlcOfBirth> contains the following **DateAndPlaceOfBirth1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BirthDate <BirthDt>	[1..1]	Date		1773
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1774
	CityOfBirth <CityOfBirth>	[1..1]	Text		1774
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	1774

36.1.20.1.1.1 BirthDate <BirthDt>

Presence: [1..1]

Definition: Date on which a person is born.

Datatype: [ISODate on page 2332](#)

36.1.20.1.1.2 ProvinceOfBirth <PrvcOfBirth>

Presence: [0..1]

Definition: Province where a person was born.

Datatype: [Max35Text on page 2339](#)

36.1.20.1.1.3 CityOfBirth <CityOfBirth>

Presence: [1..1]

Definition: City where a person was born.

Datatype: [Max35Text on page 2339](#)

36.1.20.1.1.4 CountryOfBirth <CtryOfBirth>

Presence: [1..1]

Definition: Country where a person was born.

Impacted by: [C3 Country](#)

Datatype: [CountryCode on page 2204](#)

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.20.1.2 Other <Othr>

Presence: [0..*]

Definition: Unique identification of a person, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1775
	SchemeName <SchmeNm>	[0..1]			1775
{Or	Code <Cd>	[1..1]	CodeSet		1775
Or}	Proprietary <Prtry>	[1..1]	Text		1775
	Issuer <Issr>	[0..1]	Text		1775

36.1.20.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: [Max35Text on page 2339](#)

36.1.20.1.2.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1775
Or}	Proprietary <Prtry>	[1..1]	Text		1775

36.1.20.1.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: [ExternalPersonIdentification1Code on page 2213](#)

36.1.20.1.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: [Max35Text on page 2339](#)

36.1.20.1.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 2339](#)

36.1.20.2 PartyIdentification157

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1776
	LEI <LEI>	[0..1]	IdentifierSet		1776

36.1.20.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see [PartyIdentification137Choice](#) on page 1764 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1765
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1765

36.1.20.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2335

36.1.20.3 Contact4

Definition: Specifies the details of the contact person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		1777
	Name <Nm>	[0..1]	Text		1777
	PhoneNumber <PhneNb>	[0..1]	Text		1777
	MobileNumber <MobNb>	[0..1]	Text		1778
	FaxNumber <FaxNb>	[0..1]	Text		1778
	EmailAddress <EmailAdr>	[0..1]	Text		1778
	EmailPurpose <EmailPurp>	[0..1]	Text		1778
	JobTitle <JobTitl>	[0..1]	Text		1778
	Responsibility <Rspnsblty>	[0..1]	Text		1778
	Department <Dept>	[0..1]	Text		1778
	Other <Othr>	[0..*]			1778
	ChannelType <ChanlTp>	[1..1]	Text		1779
	Identification <Id>	[0..1]	Text		1779
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		1779

36.1.20.3.1 NamePrefix <NmPrfx>

Presence: [0..1]

Definition: Specifies the terms used to formally address a person.

Datatype: [NamePrefix2Code](#) on page 2234

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MADM	Madam	Title of the person is Madam.
MISS	Miss	Title of the person is Miss.
MIST	Mister	Title of the person is Mister or Mr.
MIKS	GenderNeutral	Title of the person is gender neutral (Mx).

36.1.20.3.2 Name <Nm>

Presence: [0..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max140Text](#) on page 2338

36.1.20.3.3 PhoneNumber <PhneNb>

Presence: [0..1]

Definition: Collection of information that identifies a phone number, as defined by telecom services.

Datatype: [PhoneNumber on page 2341](#)

36.1.20.3.4 MobileNumber <MobNb>

Presence: [0..1]

Definition: Collection of information that identifies a mobile phone number, as defined by telecom services.

Datatype: [PhoneNumber on page 2341](#)

36.1.20.3.5 FaxNumber <FaxNb>

Presence: [0..1]

Definition: Collection of information that identifies a FAX number, as defined by telecom services.

Datatype: [PhoneNumber on page 2341](#)

36.1.20.3.6 EmailAddress <EmailAdr>

Presence: [0..1]

Definition: Address for electronic mail (e-mail).

Datatype: [Max2048Text on page 2339](#)

36.1.20.3.7 EmailPurpose <EmailPurp>

Presence: [0..1]

Definition: Purpose for which an email address may be used.

Datatype: [Max35Text on page 2339](#)

36.1.20.3.8 JobTitle <JobTitl>

Presence: [0..1]

Definition: Title of the function.

Datatype: [Max35Text on page 2339](#)

36.1.20.3.9 Responsibility <Rspnsblty>

Presence: [0..1]

Definition: Role of a person in an organisation.

Datatype: [Max35Text on page 2339](#)

36.1.20.3.10 Department <Dept>

Presence: [0..1]

Definition: Identification of a division of a large organisation or building.

Datatype: [Max70Text on page 2340](#)

36.1.20.3.11 Other <Othr>

Presence: [0..*]

Definition: Contact details in another form.

Other <Othr> contains the following **OtherContact1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ChannelType <ChanITp>	[1..1]	Text		1779
	Identification <Id>	[0..1]	Text		1779

36.1.20.3.11.1 ChannelType <ChanITp>

Presence: [1..1]

Definition: Method used to contact the financial institution's contact for the specific tax region.

Datatype: Max4Text on page 2340

36.1.20.3.11.2 Identification <Id>

Presence: [0..1]

Definition: Communication value such as phone number or email address.

Datatype: Max128Text on page 2338

36.1.20.3.12 PreferredMethod <PrefrdMtd>

Presence: [0..1]

Definition: Preferred method used to reach the contact.

Datatype: PreferredContactMethod1Code on page 2259

CodeName	Name	Definition
LETT	Letter	Preferred method used to reach the contact is per letter.
MAIL	Email	Preferred method used to reach the contact is per email.
PHON	Phone	Preferred method used to reach the contact is per phone.
FAXX	Fax	Preferred method used to reach the contact is per fax.
CELL	MobileOrCellPhone	Preferred method used to reach the contact is per mobile or cell phone.

36.1.21 Postal Address

36.1.21.1 NameAndAddress12

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1779

36.1.21.1.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [RestrictedFINXMax140Text on page 2343](#)

36.1.21.2 PostalAddress24

Definition: Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1780
{Or	Code <Cd>	[1..1]	CodeSet		1780
Or}	Proprietary <Prtry>	[1..1]	±		1781
	Department <Dept>	[0..1]	Text		1781
	SubDepartment <SubDept>	[0..1]	Text		1781
	StreetName <StrtNm>	[0..1]	Text		1781
	BuildingNumber <BldgNb>	[0..1]	Text		1781
	BuildingName <BldgNm>	[0..1]	Text		1782
	Floor <Flr>	[0..1]	Text		1782
	PostBox <PstBx>	[0..1]	Text		1782
	Room <Room>	[0..1]	Text		1782
	PostCode <PstCd>	[0..1]	Text		1782
	TownName <TwnNm>	[0..1]	Text		1782
	TownLocationName <TwnLctnNm>	[0..1]	Text		1782
	DistrictName <DstrctNm>	[0..1]	Text		1782
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1783
	Country <Ctry>	[0..1]	CodeSet	C3	1783
	AddressLine <AdrLine>	[0..7]	Text		1783

36.1.21.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

AddressType <AdrTp> contains one of the following **AddressType3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1780
Or}	Proprietary <Prtry>	[1..1]	±		1781

36.1.21.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of address expressed as a code.

Datatype: [AddressType2Code on page 2191](#)

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

36.1.21.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of address expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1569](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1569
	Issuer <Issr>	[1..1]	Text		1569
	SchemeName <SchmeNm>	[0..1]	Text		1569

36.1.21.2.2 Department <Dept>

Presence: [0..1]

Definition: Identification of a division of a large organisation or building.

Datatype: [Max70Text on page 2340](#)

36.1.21.2.3 SubDepartment <SubDept>

Presence: [0..1]

Definition: Identification of a sub-division of a large organisation or building.

Datatype: [Max70Text on page 2340](#)

36.1.21.2.4 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: [Max70Text on page 2340](#)

36.1.21.2.5 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: [Max16Text on page 2339](#)

36.1.21.2.6 BuildingName <BldgNm>

Presence: [0..1]

Definition: Name of the building or house.

Datatype: [Max35Text on page 2339](#)

36.1.21.2.7 Floor <Flr>

Presence: [0..1]

Definition: Floor or storey within a building.

Datatype: [Max70Text on page 2340](#)

36.1.21.2.8 PostBox <PstBx>

Presence: [0..1]

Definition: Numbered box in a post office, assigned to a person or organisation, where letters are kept until called for.

Datatype: [Max16Text on page 2339](#)

36.1.21.2.9 Room <Room>

Presence: [0..1]

Definition: Building room number.

Datatype: [Max70Text on page 2340](#)

36.1.21.2.10 PostCode <PstCd>

Presence: [0..1]

Definition: Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

Datatype: [Max16Text on page 2339](#)

36.1.21.2.11 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: [Max35Text on page 2339](#)

36.1.21.2.12 TownLocationName <TwnLctnNm>

Presence: [0..1]

Definition: Specific location name within the town.

Datatype: [Max35Text on page 2339](#)

36.1.21.2.13 DistrictName <DstrctNm>

Presence: [0..1]

Definition: Identifies a subdivision within a country sub-division.

Datatype: [Max35Text on page 2339](#)

36.1.21.2.14 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country such as state, region, county.

Datatype: [Max35Text on page 2339](#)

36.1.21.2.15 Country <Ctry>

Presence: [0..1]

Definition: Nation with its own government.

Impacted by: [C3 Country](#)

Datatype: [CountryCode on page 2204](#)

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.21.2.16 AddressLine <AdrLine>

Presence: [0..7]

Definition: Information that locates and identifies a specific address, as defined by postal services, presented in free format text.

Datatype: [Max70Text on page 2340](#)

36.1.22 Price

36.1.22.1 Price3

Definition: Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1783
	Value <Val>	[1..1]	±		1784

36.1.22.1.1 Type <Tp>

Presence: [1..1]

Definition: Specification of the price type.

Type <Tp> contains one of the following elements (see [YieldedOrValueType1Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1713
Or}	ValueType <ValTp>	[1..1]	CodeSet		1713

36.1.22.1.2 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following elements (see [PriceRateOrAmount1Choice](#) on page 1798 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1798
Or}	Amount <Amt>	[1..1]	Amount	C2	1798

36.1.22.2 Price11

Definition: Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1784
{Or	Yielded <Yldd>	[1..1]	Indicator		1784
Or}	ValueType <ValTp>	[1..1]	CodeSet		1785
	Value <Val>	[1..1]	±		1785

36.1.22.2.1 Type <Tp>

Presence: [1..1]

Definition: Specification of the price type.

Type <Tp> contains one of the following **YieldedOrValueType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1784
Or}	ValueType <ValTp>	[1..1]	CodeSet		1785

36.1.22.2.1.1 Yielded <Yldd>

Presence: [1..1]

Definition: Indicates whether the price is expressed as a yield.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.22.2.1.2 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

Datatype: [PriceValueType12Code](#) on page 2259

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PARV	Par	Price is the face amount.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
NEGA	NegativeActualAmount	Price must be interpreted as a negative amount of currency per unit or per share.

36.1.22.2.2 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following elements (see [PriceRateOrAmount1Choice](#) on page 1798 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1798
Or}	Amount <Amt>	[1..1]	Amount	C2	1798

36.1.22.3 PriceInformation24

Definition: Amount of money for which goods or services are offered, sold, or bought.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1786
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1788
	ValueType <ValTp>	[1..1]	±		1788
	Value <Val>	[1..1]			1788
{Or	Rate <Rate>	[1..1]	Rate		1788
Or	Amount <Amt>	[1..1]	Amount	C2	1788
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1789
	SourceOfPrice <SrcOfPric>	[0..1]			1789
	Identification <Id>	[0..1]	±		1789
	Type <Tp>	[1..1]			1790
{Or	Code <Cd>	[1..1]	CodeSet		1790
Or}	Proprietary <Prtry>	[1..1]	±		1790
	QuotationDate <QtnDt>	[0..1]	±		1790

Constraints

- **ValueRule**

(Rule)

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

36.1.22.3.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of price and information about the price.

Type <Tp> contains one of the following **TypeOfPrice49Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1788

36.1.22.3.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of price expressed as an ISO 20022 code.

Datatype: [TypeOfPrice17Code](#) on page 2323

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.
DDVR	DailyDividendRate	Price is the net income of a financial instrument, calculated on each dealing day, and divided by all the units outstanding on that day.
ACTU	Actual	True offer price.

36.1.22.3.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.22.3.2 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

ValueType <ValTp> contains one of the following elements (see [YieldedOrValueType1Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1713
Or}	ValueType <ValTp>	[1..1]	CodeSet		1713

36.1.22.3.3 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following **PriceRateOrAmountOrUnknown3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1788
Or	Amount <Amt>	[1..1]	Amount	C2	1788
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1789

36.1.22.3.3.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is, percentage.

Datatype: [PercentageRate](#) on page 2337

36.1.22.3.3.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: [C2 ActiveOrHistoricCurrency](#)

Datatype: [RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount on page 2187](#)

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

36.1.22.3.3 UnknownIndicator <UknwnInd>

Presence: [1..1]

Definition: Indicates whether the market price is unknown.

Datatype: One of the following values must be used (see [YesNoIndicator on page 2336](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.22.3.4 SourceOfPrice <SrcOfPric>

Presence: [0..1]

Definition: Place from which the price was obtained.

SourceOfPrice <SrcOfPric> contains the following **MarketIdentification91** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1789
	Type <Tp>	[1..1]			1790
{Or	Code <Cd>	[1..1]	CodeSet		1790
Or}	Proprietary <Prtry>	[1..1]	±		1790

36.1.22.3.4.1 Identification <Id>

Presence: [0..1]

Definition: Code allocated to places of trade (stock exchanges), to regulated markets (for example, Electronic Trading Platforms - ECN), and to unregulated markets (for example, Automated Trading Systems - ATS), as sources of prices and related information, in order to facilitate automated processing.

Identification <Id> contains one of the following elements (see [MarketIdentification2Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1571
Or}	Description <Desc>	[1..1]	Text		1571

36.1.22.3.4.2 Type <Tp>

Presence: [1..1]

Definition: Nature of a market in which transactions take place.

Type <Tp> contains one of the following **MarketType17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1790
Or}	Proprietary <Prtry>	[1..1]	±		1790

36.1.22.3.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: [MarketType4Code](#) on page 2233

CodeName	Name	Definition
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

36.1.22.3.4.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.22.3.5 QuotationDate <QtnDt>

Presence: [0..1]

Definition: Date on which the price is obtained. With an investment fund, this is as stated in the prospectus.

QuotationDate <QtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.22.4 PriceInformation22

Definition: Amount of money for which goods or services are offered, sold, or bought.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1791
	Value <Val>	[1..1]			1792
{Or	Rate <Rate>	[1..1]	Rate		1792
Or	Amount <Amt>	[1..1]	Amount	C2	1792
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1793
	ValueType <ValTp>	[1..1]	±		1793
	SourceOfPrice <SrcOfPric>	[0..1]			1793
	Identification <Id>	[0..1]	±		1793
	Type <Tp>	[1..1]			1794
{Or	Code <Cd>	[1..1]	CodeSet		1794
Or}	Proprietary <Prtry>	[1..1]	±		1794
	QuotationDate <QtnDt>	[0..1]	±		1794

Constraints

- **ValueRule**

(Rule)

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

36.1.22.4.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of price and information about the price.

Type <Tp> contains one of the following elements (see [TypeOfPrice33Choice](#) on page 1795 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1797

36.1.22.4.2 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following **PriceRateOrAmountOrUnknown3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1792
Or	Amount <Amt>	[1..1]	Amount	C2	1792
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1793

36.1.22.4.2.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is, percentage.

Datatype: [PercentageRate](#) on page 2337

36.1.22.4.2.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: [C2 ActiveOrHistoricCurrency](#)

Datatype: [RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount](#) on page 2187

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006

– *Error Text:* Invalid currency code.

36.1.22.4.2.3 UnknownIndicator <UknwnInd>

Presence: [1..1]

Definition: Indicates whether the market price is unknown.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.22.4.3 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

ValueType <ValTp> contains one of the following elements (see [YieldedOrValueType1Choice](#) on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1713
Or}	ValueType <ValTp>	[1..1]	CodeSet		1713

36.1.22.4.4 SourceOfPrice <SrcOfPric>

Presence: [0..1]

Definition: Place from which the price was obtained.

SourceOfPrice <SrcOfPric> contains the following **MarketIdentification91** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1793
	Type <Tp>	[1..1]			1794
{Or	Code <Cd>	[1..1]	CodeSet		1794
Or}	Proprietary <Prtry>	[1..1]	±		1794

36.1.22.4.4.1 Identification <Id>

Presence: [0..1]

Definition: Code allocated to places of trade (stock exchanges), to regulated markets (for example, Electronic Trading Platforms - ECN), and to unregulated markets (for example, Automated Trading Systems - ATS), as sources of prices and related information, in order to facilitate automated processing.

Identification <Id> contains one of the following elements (see [MarketIdentification2Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1571
Or}	Description <Desc>	[1..1]	Text		1571

36.1.22.4.4.2 Type <Tp>

Presence: [1..1]

Definition: Nature of a market in which transactions take place.

Type <Tp> contains one of the following **MarketType17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1794
Or}	Proprietary <Prtry>	[1..1]	±		1794

36.1.22.4.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: [MarketType4Code](#) on page 2233

CodeName	Name	Definition
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

36.1.22.4.4.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.22.4.5 QuotationDate <QtnDt>

Presence: [0..1]

Definition: Date on which the price is obtained. With an investment fund, this is as stated in the prospectus.

QuotationDate <QtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.22.5 PriceType5Choice

Definition: Choice of price type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1795
Or}	Indicative <Indctv>	[1..1]	±		1795

36.1.22.5.1 Market <Mkt>

Presence: [1..1]

Definition: Last reported price of a financial instrument in a market, determined by supply and demand.

Market <Mkt> contains the following elements (see [Price3](#) on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1783
	Value <Val>	[1..1]	±		1784

36.1.22.5.2 Indicative <Indctv>

Presence: [1..1]

Definition: Estimated price, for valuation purposes.

Indicative <Indctv> contains the following elements (see [Price3](#) on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1783
	Value <Val>	[1..1]	±		1784

36.1.22.6 TypeOfPrice33Choice

Definition: Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1797

36.1.22.6.1 Code <Cd>

Presence: [1..1]

Definition: Type of price expressed as an ISO 20022 code.

Datatype: [TypeOfPrice11Code](#) on page 2321

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.

CodeName	Name	Definition
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.

36.1.22.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.22.7 TypeOfPrice32Choice

Definition: Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

36.1.22.7.1 Code <Cd>

Presence: [1..1]

Definition: Type of price expressed as an ISO 20022 code.

Datatype: [TypeOfPrice14Code](#) on page 2322

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

36.1.22.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.22.8 PriceRateOrAmount1Choice

Definition: Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1798
Or}	Amount <Amt>	[1..1]	Amount	C2	1798

36.1.22.8.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is, percentage.

Datatype: [PercentageRate](#) on page 2337

36.1.22.8.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: [C2 ActiveOrHistoricCurrency](#)

Datatype: [RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount](#) on page 2187

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006

– *Error Text:* Invalid currency code.

36.1.23 Quantity

36.1.23.1 FinancialInstrumentQuantity36Choice

Definition: Choice between formats for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.1.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, for example, a number of shares.

Datatype: [RestrictedFINDecimalNumber on page 2337](#)

36.1.23.1.2 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, that is, the principal of a debt instrument.

Datatype: [RestrictedFINImpliedCurrencyAndAmount on page 2188](#)

36.1.23.1.3 AmortisedValue <AmtsdVal>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

Datatype: [RestrictedFINImpliedCurrencyAndAmount on page 2188](#)

36.1.23.1.4 DigitalTokenUnit <DgtlTknUnit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: [Max30DecimalNumber on page 2336](#)

36.1.23.2 Quantity49

Definition: Details on the quantity, account and other related information involved in a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C14	1800
	DenominationChoice <DnmtnChc>	[0..1]	Text		1800
	CertificateNumber <CertNb>	[0..*]	±	C19	1800
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1801

36.1.23.2.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

SettlementQuantity <SttlmQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using [BlockChainAddressOrWallet](#) element as the account identification).

36.1.23.2.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.23.2.3 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: [C19 ISO8532AndIssuerSchemeNameRule](#)

CertificateNumber <CertNb> contains the following elements (see [SecuritiesCertificate5](#) on page 1690 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1690
	Issuer <Issr>	[0..1]	Text		1690
	SchemeName <SchmeNm>	[0..1]	Text		1690

Constraints

- **ISO8532AndIssuerSchemeNameRule**

(Rule)

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

36.1.23.2.4 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown69](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1842
	LotQuantity <LotQty>	[0..1]	±	C14	1843
	LotDateTime <LotDtTm>	[0..1]	±		1843
	LotPrice <LotPric>	[0..1]	±		1843
	TypeOfPrice <TpOfPric>	[0..1]	±		1844

36.1.23.3 QuantityAndAccount112

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[0..1]	±		1803
	DenominationChoice <DnmtnChc>	[0..1]	Text		1803
	AccountOwner <AcctOwnr>	[0..1]	±		1804
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1804
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1804
	CashAccount <CshAcct>	[0..1]	±		1804
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1805
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1805

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

• **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

36.1.23.3.1 SettlementQuantity <SttlmQty>

Presence: [0..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

36.1.23.3.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.23.3.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156 on page 1765](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

36.1.23.3.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30 on page 1369](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

36.1.23.3.5 BlockchainAddressOrWallet <BlickChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlickChainAdrOrWllt> contains the following elements (see [BlockchainAddressWallet7 on page 1621](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

36.1.23.3.6 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification6Choice on page 1374](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.23.3.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C50 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4 on page 1855](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
    /SafekeepingPlaceFormat Must be present
Or    /LEI Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

36.1.23.3.8 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdw> contains the following elements (see [QuantityBreakdown69](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1842
	LotQuantity <LotQty>	[0..1]	±	C14	1843
	LotDateTime <LotDtTm>	[0..1]	±		1843
	LotPrice <LotPric>	[0..1]	±		1843
	TypeOfPrice <TpOfPric>	[0..1]	±		1844

36.1.23.4 QuantityAndAccount111

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1807
	AccountOwner <AcctOwnr>	[0..1]	±		1807
	CashAccount <CshAcct>	[0..1]	±		1807
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1807
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1808

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.

- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

36.1.23.4.1 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.23.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156 on page 1765](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

36.1.23.4.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification6Choice on page 1374](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.23.4.4 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C50 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

36.1.23.4.5 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown69](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1842
	LotQuantity <LotQty>	[0..1]	±	C14	1843
	LotDateTime <LotDtTm>	[0..1]	±		1843
	LotPrice <LotPric>	[0..1]	±		1843
	TypeOfPrice <TpOfPric>	[0..1]	±		1844

36.1.23.5 QuantityAndAccount108

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		1811
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C14	1811
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	1812
	PreviouslySettledAmount <PrevslySttldAmt>	[0..1]	±		1812
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1812
	DenominationChoice <DnmtnChc>	[0..1]	Text		1813
	AccountOwner <AcctOwnr>	[0..1]	±		1813
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1813
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1813
	CashAccount <CshAcct>	[0..1]	±		1814
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1814
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1814

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **PartialSettlementGuideline**

(Rule)

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
  /BlockchainAddressOrWallet is present
Following Must be True
  /SafekeepingAccount Must be absent
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

```
Following Must be True
  /SafekeepingAccount Must be present
Or
  /BlockchainAddressOrWallet Must be present
```

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

36.1.23.5.1 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

SettledQuantity <SttldQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

36.1.23.5.2 PreviouslySettledQuantity <PrevslySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

PreviouslySettledQuantity <PrevslySttldQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgntlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**
(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.5.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument remaining to be settled.

Impacted by: C14 DigitalTokenUnitUsageRule

RemainingToBeSettledQuantity <RmngToBeSttldQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.5.4 PreviouslySettledAmount <PrevslySttldAmt>

Presence: [0..1]

Definition: Amount of money previously settled.

PreviouslySettledAmount <PrevslySttldAmt> contains the following elements (see [AmountAndDirection57](#) on page 1436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1436
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1437

36.1.23.5.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>

Presence: [0..1]

Definition: Amount of money remaining to be settled.

RemainingToBeSettledAmount <RmngToBeSttldAmt> contains the following elements (see [AmountAndDirection57](#) on page 1436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1436
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1437

36.1.23.5.6 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.23.5.7 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

36.1.23.5.8 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

36.1.23.5.9 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

36.1.23.5.10 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification6Choice](#) on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.23.5.11 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown75](#) on page 1836 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1836
	LotQuantity <LotQty>	[0..1]	±	C14	1836
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1837
	LotDateTime <LotDtTm>	[0..1]	±		1837
	LotPrice <LotPric>	[0..1]	±		1838
	TypeOfPrice <TpOfPric>	[0..1]	±		1838

36.1.23.5.12 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: C50 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True
 /SafekeepingPlaceFormat Must be present
 Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

36.1.23.6 QuantityAndAccount107

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C14	1816
	DenominationChoice <DnmtnChc>	[0..1]	Text		1816
	CashAccount <CshAcct>	[0..1]	±		1816
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1816
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1817

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

36.1.23.6.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

SettlementQuantity <SttlmQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.6.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.23.6.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification6Choice](#) on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.23.6.4 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown69](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1842
	LotQuantity <LotQty>	[0..1]	±	C14	1843
	LotDateTime <LotDtTm>	[0..1]	±		1843
	LotPrice <LotPric>	[0..1]	±		1843
	TypeOfPrice <TpOfPric>	[0..1]	±		1844

36.1.23.6.5 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C50 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
    /SafekeepingPlaceFormat Must be present
Or    /LEI Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

36.1.23.7 QuantityAndAccount106

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C14	1819
	DenominationChoice <DnmtnChc>	[0..1]	Text		1819
	AccountOwner <AcctOwnr>	[0..1]	±		1820
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1820
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1820
	CashAccount <CshAcct>	[0..1]	±		1820
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1821
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1821

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

- **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

36.1.23.7.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

SettlementQuantity <SttlmQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.7.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.23.7.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156 on page 1765](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

36.1.23.7.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30 on page 1369](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

36.1.23.7.5 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet7 on page 1621](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

36.1.23.7.6 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification6Choice on page 1374](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.23.7.7 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see [QuantityBreakdown69 on page 1842](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1842
	LotQuantity <LotQty>	[0..1]	±	C14	1843
	LotDateTime <LotDtTm>	[0..1]	±		1843
	LotPrice <LotPric>	[0..1]	±		1843
	TypeOfPrice <TpOfPric>	[0..1]	±		1844

36.1.23.7.8 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: C50 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4 on page 1855](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

36.1.23.8 QuantityAndAccount105

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±	C14	1823
	AccountOwner <AcctOwnr>	[0..1]	±		1823
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1824
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1824
	CashAccount <CshAcct>	[0..1]	±		1824
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1825

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/SafekeepingAccount Must be present

Or /BlockChainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

36.1.23.8.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

Impacted by: C14 DigitalTokenUnitUsageRule

SettlementQuantity <SttlmQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.8.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156 on page 1765](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

36.1.23.8.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30 on page 1369](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

36.1.23.8.4 BlockchainAddressOrWallet <BlckChainAdrOrWllet>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWllet> contains the following elements (see [BlockchainAddressWallet7 on page 1621](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

36.1.23.8.5 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification6Choice on page 1374](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.23.8.6 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: C50 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True
 /SafekeepingPlaceFormat Must be present
 Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

36.1.23.9 QuantityAndAccount104

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1827
	DenominationChoice <DnmtnChc>	[0..1]	Text		1827
	AccountOwner <AcctOwnr>	[0..1]	±		1828
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1828
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1828
	CashAccount <CshAcct>	[0..1]	±		1828
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1829
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1829

Constraints

- **DenominationRule**

(Rule)

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

```
/SafekeepingAccount is present
```

Following Must be True

```
/BlockChainAddressOrWallet Must be absent
```

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

```
/BlockChainAddressOrWallet is present
```

Following Must be True

```
/SafekeepingAccount Must be absent
```

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

```
/SafekeepingAccount Must be present
```

```
Or /BlockChainAddressOrWallet Must be present
```

Error handling:

– *Error severity:* Warning

– *Error Code:* X00553

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

• **SafekeepingPlaceGuideline**

(Rule)

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

• **SafekeepingPlaceRule**

(Rule)

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

36.1.23.9.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

36.1.23.9.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.23.9.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

36.1.23.9.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

36.1.23.9.5 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

36.1.23.9.6 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification6Choice on page 1374](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.23.9.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C50 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4 on page 1855](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
    /SafekeepingPlaceFormat Must be present
    Or    /LEI Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

36.1.23.9.8 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdown> contains the following elements (see [QuantityBreakdown69](#) on page 1842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1842
	LotQuantity <LotQty>	[0..1]	±	C14	1843
	LotDateTime <LotDtTm>	[0..1]	±		1843
	LotPrice <LotPric>	[0..1]	±		1843
	TypeOfPrice <TpOfPric>	[0..1]	±		1844

36.1.23.10 QuantityAndAccount103

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		1831
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±	C14	1831
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±	C14	1832
	PreviouslySettledAmount <PrevslySttldAmt>	[0..1]	±		1832
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1833
	AccountOwner <AcctOwnr>	[0..1]	±		1833
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1833
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1834
	CashAccount <CshAcct>	[0..1]	±		1834
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	1834

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockchainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

Following Must be True
 /SafekeepingAccount Must be present
 Or /BlockchainAddressOrWallet Must be present

Error handling:

- *Error severity:* Warning
- *Error Code:* X00553
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both must be present.

36.1.23.10.1 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

SettledQuantity <SttldQty> contains one of the following elements (see [Quantity54Choice on page 1850](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

36.1.23.10.2 PreviouslySettledQuantity <PrevslySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

PreviouslySettledQuantity <PrevslySttldQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.10.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument remaining to be settled.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

RemainingToBeSettledQuantity <RmngToBeSttldQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.10.4 PreviouslySettledAmount <PrevslySttldAmt>

Presence: [0..1]

Definition: Amount of money previously settled.

PreviouslySettledAmount <PrevslySttldAmt> contains the following elements (see [AmountAndDirection19](#) on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1442
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1443

36.1.23.10.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>

Presence: [0..1]

Definition: Amount of money remaining to be settled.

RemainingToBeSettledAmount <RmngToBeSttldAmt> contains the following elements (see [AmountAndDirection19](#) on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C13	1442
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1443

36.1.23.10.6 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see [PartyIdentification156](#) on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1765
	LEI <LEI>	[0..1]	IdentifierSet		1766

36.1.23.10.7 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount30](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Type <Tp>	[0..1]	±		1369
	Name <Nm>	[0..1]	Text		1369

36.1.23.10.8 BlockChainAddressOrWallet <BlickChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

BlockChainAddressOrWallet <BlickChainAdrOrWllt> contains the following elements (see [BlockChainAddressWallet7](#) on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1621
	Type <Tp>	[0..1]	±		1622
	Name <Nm>	[0..1]	Text		1622

36.1.23.10.9 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see [CashAccountIdentification6Choice](#) on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C23	1375
Or}	Proprietary <Prtry>	[1..1]	Text		1375

36.1.23.10.10 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C50 SafekeepingPlaceFormatOrLEIRule](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see [SafeKeepingPlace4](#) on page 1855 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True
/SafekeepingPlaceFormat Must be present
Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

36.1.23.11 PairedOrTurnedQuantity6Choice

Definition: Choice between a turnaround and pair-off quantity for instructing a one to many and many to many (partial) pair-off or turnaround.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±	C14	1835
Or}	TurnedQuantity <TrndQty>	[0..1]	±	C14	1835

36.1.23.11.1 PairedOffQuantity <PairedOffQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be paired-off.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

PairedOffQuantity <PairedOffQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.11.2 TurnedQuantity <TrndQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be turned.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

TurnedQuantity <TrndQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.12 QuantityBreakdown75

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1836
	LotQuantity <LotQty>	[0..1]	±	C14	1836
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1837
	LotDateTime <LotDtTm>	[0..1]	±		1837
	LotPrice <LotPric>	[0..1]	±		1838
	TypeOfPrice <TpOfPric>	[0..1]	±		1838

36.1.23.12.1 LotNumber <LotNb>

Presence: [0..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see [GenericIdentification39](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1717
	Issuer <Issr>	[0..1]	Text		1717

36.1.23.12.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

LotQuantity <LotQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.12.3 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.23.12.4 LotDateTime <LotDtTm>

Presence: [0..1]

Definition: Date/time at which the lot was purchased.

LotDateTime <LotDtTm> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.23.12.5 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see [Price3](#) on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1783
	Value <Val>	[1..1]	±		1784

36.1.23.12.6 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice32Choice](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

36.1.23.13 QuantityBreakdown71

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1838
	LotQuantity <LotQty>	[0..1]	±		1839
	LotDateTime <LotDtTm>	[0..1]	±		1839
	LotPrice <LotPric>	[0..1]	±		1839
	TypeOfPrice <TpOfPric>	[0..1]	±		1839

36.1.23.13.1 LotNumber <LotNb>

Presence: [0..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see [GenericIdentification39](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1717
	Issuer <Issr>	[0..1]	Text		1717

36.1.23.13.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

LotQuantity <LotQty> contains the following elements (see [Balance23](#) on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1459
	Quantity <Qty>	[1..1]	±		1460

36.1.23.13.3 LotDateTime <LotDtTm>

Presence: [0..1]

Definition: Date/time at which the lot was purchased.

LotDateTime <LotDtTm> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.23.13.4 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see [Price3](#) on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1783
	Value <Val>	[1..1]	±		1784

36.1.23.13.5 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice32Choice](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

36.1.23.14 QuantityBreakdown70

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1840
	LotQuantity <LotQty>	[0..1]	±		1840
	LotDateTime <LotDtTm>	[0..1]	±		1840
	LotPrice <LotPric>	[0..1]	±		1841
	TypeOfPrice <TpOfPric>	[0..1]	±		1841
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1841
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1841
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1842

36.1.23.14.1 LotNumber <LotNb>

Presence: [0..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see [GenericIdentification39](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1717
	Issuer <Issr>	[0..1]	Text		1717

36.1.23.14.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

LotQuantity <LotQty> contains the following elements (see [Balance23](#) on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1459
	Quantity <Qty>	[1..1]	±		1460

36.1.23.14.3 LotDateTime <LotDtTm>

Presence: [0..1]

Definition: Date/time at which the lot was purchased.

LotDateTime <LotDtTm> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.23.14.4 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see [Price3](#) on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1783
	Value <Val>	[1..1]	±		1784

36.1.23.14.5 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice32Choice](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

36.1.23.14.6 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

Definition: Valuation amounts for the lot provided in the base currency of the account.

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see [BalanceAmounts6](#) on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1468
	BookValue <BookVal>	[0..1]	±		1468
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1468

36.1.23.14.7 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

Definition: Valuation amounts for the lot provided in the currency of the financial instrument.

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see [BalanceAmounts6](#) on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1468
	BookValue <BookVal>	[0..1]	±		1468
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1468

36.1.23.14.8 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

Presence: [0..1]

Definition: Valuation amounts for the lot provided in a currency other than the base currency of the account.

AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts> contains the following elements (see [BalanceAmounts6](#) on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1468
	BookValue <BookVal>	[0..1]	±		1468
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1468

36.1.23.15 QuantityBreakdown69

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1842
	LotQuantity <LotQty>	[0..1]	±	C14	1843
	LotDateTime <LotDtTm>	[0..1]	±		1843
	LotPrice <LotPric>	[0..1]	±		1843
	TypeOfPrice <TpOfPric>	[0..1]	±		1844

36.1.23.15.1 LotNumber <LotNb>

Presence: [0..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see [GenericIdentification39](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1717
	Issuer <Issr>	[0..1]	Text		1717

36.1.23.15.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

LotQuantity <LotQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.15.3 LotDateTime <LotDtTm>

Presence: [0..1]

Definition: Date/time at which the lot was purchased.

LotDateTime <LotDtTm> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 1478 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1478
Or}	DateTime <DtTm>	[1..1]	DateTime		1478

36.1.23.15.4 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see [Price3](#) on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1783
	Value <Val>	[1..1]	±		1784

36.1.23.15.5 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see [TypeOfPrice32Choice](#) on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

36.1.23.16 QuantityBreakdown65

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1844
	LotQuantity <LotQty>	[0..1]	±	C14	1844
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1845

36.1.23.16.1 LotNumber <LotNb>

Presence: [0..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see [GenericIdentification39](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1717
	Issuer <Issr>	[0..1]	Text		1717

36.1.23.16.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

LotQuantity <LotQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.16.3 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.23.17 QuantityBreakdown64

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1845
	LotQuantity <LotQty>	[0..1]	±	C14	1846

36.1.23.17.1 LotNumber <LotNb>

Presence: [1..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see [GenericIdentification39](#) on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1717
	Issuer <Issr>	[0..1]	Text		1717

36.1.23.17.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

LotQuantity <LotQty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.18 SubBalanceQuantity9Choice

Definition: Choice between formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1846
Or	Proprietary <Prtry>	[1..1]	±		1847
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]	±		1847

36.1.23.18.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.18.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Proprietary <Prtry> contains the following elements (see [GenericIdentification144](#) on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1567
	Issuer <Issr>	[1..1]	Text		1567
	SchemeName <SchmeNm>	[0..1]	Text		1567
	Balance <Bal>	[1..1]	Quantity		1567

36.1.23.18.3 QuantityAndAvailability <QtyAndAvlbtly>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance and whether the balance is available.

QuantityAndAvailability <QtyAndAvlbtly> contains the following elements (see [QuantityAndAvailability4](#) on page 1848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±	C14	1848
	AvailabilityIndicator <AvlbtlyInd>	[1..1]	Indicator		1848

36.1.23.19 QuantityAndAvailability4

Definition: Net position of a segregated holding of a single security within the overall position held in the securities account, for example, sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±	C14	1848
	AvailabilityIndicator <AvlbtlyInd>	[1..1]	Indicator		1848

36.1.23.19.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockchainAddressOrWallet element as the account identification).

36.1.23.19.2 AvailabilityIndicator <AvlbtlyInd>

Presence: [1..1]

Definition: Indicates whether the quantity of securities on the sub-balance is available.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.23.20 BalanceQuantity17Choice

Definition: Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1849
Or}	Proprietary <Prtry>	[1..1]	±		1849

36.1.23.20.1 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.20.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Proprietary <Prtry> contains the following elements (see [GenericIdentification144](#) on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1567
	Issuer <Issr>	[1..1]	Text		1567
	SchemeName <SchmeNm>	[0..1]	Text		1567
	Balance <Bal>	[1..1]	Quantity		1567

36.1.23.21 BalanceQuantity15Choice

Definition: Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1850
Or}	Proprietary <Prtry>	[1..1]	±		1850

36.1.23.21.1 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see [Quantity54Choice](#) on page 1850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

36.1.23.21.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Proprietary <Prtry> contains the following elements (see [GenericIdentification144](#) on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1567
	Issuer <Issr>	[1..1]	Text		1567
	SchemeName <SchmeNm>	[0..1]	Text		1567
	Balance <Bal>	[1..1]	Quantity		1567

36.1.23.22 Quantity54Choice

Definition: Choice of format for the quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C14	1850
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1851

36.1.23.22.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of financial instrument in units, original face amount or current face amount.

Impacted by: [C14 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity36Choice](#) on page 1799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1799
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1799
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1799
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1799

Constraints

- **DigitalTokenUnitUsageRule**

(Rule)

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

36.1.23.22.2 OriginalAndCurrentFace <OrgnlAndCurFace>

Presence: [1..1]

Definition: Original and current value of an asset-back instrument.

OriginalAndCurrentFace <OrgnlAndCurFace> contains the following elements (see [OriginalAndCurrentQuantities4](#) on page 1859 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		1859
	AmortisedValue <AmtsdVal>	[1..1]	Amount		1859

36.1.24 Rate

36.1.24.1 Rate2

Definition: Set of elements qualifying the interest rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1852
	Rate <Rate>	[1..1]	Rate		1852

Constraints

- **SignRule**

(Guideline)

When Sign is present, rate must not be zero.

36.1.24.1.1 Sign <Sgn>

Presence: [0..1]

Definition: Indicates the sign of the rate.

Datatype: One of the following values must be used (see [PlusOrMinusIndicator](#) on page 2336):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

36.1.24.1.2 Rate <Rate>

Presence: [1..1]

Definition: Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

Datatype: [PercentageRate](#) on page 2337

36.1.24.2 RateName2

Definition: Rate name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1852
	RateName <RateNm>	[1..1]	Text		1852

36.1.24.2.1 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [RestrictedFINXMax8Text](#) on page 2346

36.1.24.2.2 RateName <RateNm>

Presence: [1..1]

Definition: Rate Name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Datatype: [RestrictedFINXMax24Text](#) on page 2343

36.1.25 Safekeeping Place

36.1.25.1 SafekeepingPlaceTypeAndText15

Definition: Identification of the place of safekeeping expressed as a code and a narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1853
	Identification <Id>	[0..1]	Text		1853

36.1.25.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: [SafekeepingPlace3Code on page 2285](#)

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

36.1.25.1.2 Identification <Id>

Presence: [0..1]

Definition: Additional information about the place of safekeeping.

Datatype: [RestrictedFINXMax30Text on page 2344](#)

36.1.25.2 SafekeepingPlaceFormat39Choice

Definition: Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1853
Or	Country <Ctry>	[1..1]	CodeSet	C3	1854
Or	TypeAndIdentification <TpAndId>	[1..1]			1854
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1854
	Identification <Id>	[1..1]	IdentifierSet	C1	1855
Or}	Proprietary <Prtry>	[1..1]	±		1855

36.1.25.2.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following elements (see [SafekeepingPlaceTypeAndText15 on page 1852](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1853
	Identification <Id>	[0..1]	Text		1853

36.1.25.2.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C3 Country

Datatype: CountryCode on page 2204

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.25.2.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1854
	Identification <Id>	[1..1]	IdentifierSet	C1	1855

36.1.25.2.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: SafekeepingPlace1Code on page 2285

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

36.1.25.2.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 2333

Constraints

- **AnyBIC**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

36.1.25.2.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following elements (see [GenericIdentification85 on page 1568](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1568
	Identification <Id>	[0..1]	Text		1568

36.1.25.3 SafeKeepingPlace4

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1856
	LEI <LEI>	[0..1]	IdentifierSet		1856

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

(Rule)

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True
 /SafekeepingPlaceFormat Must be present
 Or /LEI Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00383
- *Error Text:* SafekeepingPlaceFormat or LEI must be present.

36.1.25.3.1 SafekeepingPlaceFormat <SfkpgPlcFrmt>

Presence: [0..1]

Definition: Unique identification of the party.

SafekeepingPlaceFormat <SfkpgPlcFrmt> contains one of the following elements (see [SafekeepingPlaceFormat39Choice on page 1853](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1853
Or	Country <Ctry>	[1..1]	CodeSet	C3	1854
Or	TypeAndIdentification <TpAndId>	[1..1]			1854
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1854
	Identification <Id>	[1..1]	IdentifierSet	C1	1855
Or}	Proprietary <Prtry>	[1..1]	±		1855

36.1.25.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of safekeeping.

Datatype: LEIIdentifier on page 2335

36.1.26 Securities Identification

36.1.26.1 SecurityIdentification32

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1858
	OtherIdentification <Othrid>	[0..*]			1858
	Identification <Id>	[1..1]	Text		1858
	Suffix <Sfx>	[0..1]	Text		1859
	Type <Tp>	[1..1]	±		1859
	Description <Desc>	[0..1]	Text		1859

Constraints

- **DescriptionPresenceRule**

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00192

– *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

36.1.26.1.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: [ISINOct2015Identifier on page 2335](#)

36.1.26.1.2 OtherIdentification <Othrid>

Presence: [0..*]

Definition: Identification of a security by proprietary or domestic identification scheme.

OtherIdentification <Othrid> contains the following **OtherIdentification3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1858
	Suffix <Sfx>	[0..1]	Text		1859
	Type <Tp>	[1..1]	±		1859

36.1.26.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: [RestrictedFINXMax31Text on page 2344](#)

36.1.26.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: [Max16Text on page 2339](#)

36.1.26.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see [IdentificationSource3Choice on page 1571](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1571
Or}	Proprietary <Prtry>	[1..1]	Text		1571

36.1.26.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: [RestrictedFINXMax140Text on page 2343](#)

36.1.27 Securities Quantity

36.1.27.1 OriginalAndCurrentQuantities4

Definition: Original and current value of an asset-back instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		1859
	AmortisedValue <AmtsdVal>	[1..1]	Amount		1859

36.1.27.1.1 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, that is, the principal of a debt instrument.

Datatype: [RestrictedFINImpliedCurrencyAndAmount on page 2188](#)

36.1.27.1.2 AmortisedValue <AmtsdVal>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

Datatype: [RestrictedFINImpliedCurrencyAndAmount on page 2188](#)

36.1.28 Settlement Chain

36.1.28.1 SettlementParties104

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1862
	Party1 <Pty1>	[0..1]	±	C42, C46	1862
	Party2 <Pty2>	[0..1]	±	C42, C46	1864
	Party3 <Pty3>	[0..1]	±	C42, C46	1865
	Party4 <Pty4>	[0..1]	±	C42, C46	1866
	Party5 <Pty5>	[0..1]	±	C42, C46	1867

Constraints

- **BookTransferGuideline**

(Rule)

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

36.1.28.1.1 Depository <Dpstry>

Presence: [0..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains the following elements (see [PartyIdentification162](#) on page 1758 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1758
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1758
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1759
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1759
	LEI <LEI>	[0..1]	IdentifierSet		1759
	AlternateIdentification <AltrId>	[0..1]	±		1759
	ProcessingDate <PrcgDt>	[0..1]	±		1760
	ProcessingIdentification <PrcgId>	[0..1]	Text		1760
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1760

36.1.28.1.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Impacted by: [C42 SafekeepingAccountOrBlockChainAddress1Rule](#), [C46 SafekeepingAccountOrBlockChainAddress2Rule](#)

Party1 <Pty1> contains the following elements (see [PartyIdentificationAndAccount206](#) on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.1.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C42 SafekeepingAccountOrBlockChainAddress1Rule , C46 SafekeepingAccountOrBlockChainAddress2Rule

Party2 <Pty2> contains the following elements (see PartyIdentificationAndAccount206 on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

`/SafekeepingAccount is present`

Following Must be True

`/BlockChainAddressOrWallet Must be absent`

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

`/BlockChainAddressOrWallet is present`

Following Must be True

`/SafekeepingAccount Must be absent`

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.1.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Impacted by: C42 SafekeepingAccountOrBlockChainAddress1Rule, C46 SafekeepingAccountOrBlockChainAddress2Rule

Party3 <Pty3> contains the following elements (see PartyIdentificationAndAccount206 on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrnId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

• **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.1.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Impacted by: C42 SafekeepingAccountOrBlockChainAddress1Rule, C46 SafekeepingAccountOrBlockChainAddress2Rule

Party4 <Pty4> contains the following elements (see PartyIdentificationAndAccount206 on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockchainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.1.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Impacted by: C42 SafekeepingAccountOrBlockChainAddress1Rule, C46 SafekeepingAccountOrBlockChainAddress2Rule

Party5 <Pty5> contains the following elements (see PartyIdentificationAndAccount206 on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrnId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockchainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.2 SettlementParties107

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1870
	Party1 <Pty1>	[0..1]	±	C27, C29	1871
	Party2 <Pty2>	[0..1]	±	C27, C29	1872
	Party3 <Pty3>	[0..1]	±	C27, C29	1873
	Party4 <Pty4>	[0..1]	±	C27, C29	1875
	Party5 <Pty5>	[0..1]	±	C27, C29	1876

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

- **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

36.1.28.2.1 Depository <Dpstry>

Presence: [0..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains the following elements (see [PartyIdentification162](#) on page 1758 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1758
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1758
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1759
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1759
	LEI <LEI>	[0..1]	IdentifierSet		1759
	AlternateIdentification <AltrnId>	[0..1]	±		1759
	ProcessingDate <PrcgDt>	[0..1]	±		1760
	ProcessingIdentification <PrcgId>	[0..1]	Text		1760
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1760

36.1.28.2.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Impacted by: [C27 SafekeepingAccountOrBlockChainAddress1Rule](#) ____, [C29 SafekeepingAccountOrBlockChainAddress2Rule](#) __

Party1 <Pty1> contains the following elements (see [PartyIdentificationAndAccount213](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1727
	LEI <LEI>	[0..1]	IdentifierSet		1727
	AlternateIdentification <AltrnId>	[0..1]	±		1728
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1728
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1728
	ProcessingDate <PrcgDt>	[0..1]	±		1728
	ProcessingIdentification <PrcgId>	[0..1]	Text		1729
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1729

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True
 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockchainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.2.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C27 SafekeepingAccountOrBlockChainAddress1Rule, C29 SafekeepingAccountOrBlockChainAddress2Rule

Party2 <Pty2> contains the following elements (see PartyIdentificationAndAccount213 on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1727
	LEI <LEI>	[0..1]	IdentifierSet		1727
	AlternateIdentification <AltrnId>	[0..1]	±		1728
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1728
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1728
	ProcessingDate <PrcgDt>	[0..1]	±		1728
	ProcessingIdentification <PrcgId>	[0..1]	Text		1729
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1729

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both may be present.

36.1.28.2.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Impacted by: C27 SafekeepingAccountOrBlockChainAddress1Rule, C29 SafekeepingAccountOrBlockChainAddress2Rule

Party3 <Pty3> contains the following elements (see [PartyIdentificationAndAccount213](#) on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1727
	LEI <LEI>	[0..1]	IdentifierSet		1727
	AlternateIdentification <AltrnId>	[0..1]	±		1728
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1728
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		1728
	ProcessingDate <PrcgDt>	[0..1]	±		1728
	ProcessingIdentification <PrcgId>	[0..1]	Text		1729
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1729

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.2.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Impacted by: C27 SafekeepingAccountOrBlockChainAddress1Rule , C29 SafekeepingAccountOrBlockChainAddress2Rule

Party4 <Pty4> contains the following elements (see PartyIdentificationAndAccount213 on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1727
	LEI <LEI>	[0..1]	IdentifierSet		1727
	AlternateIdentification <AltrId>	[0..1]	±		1728
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1728
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1728
	ProcessingDate <PrcgDt>	[0..1]	±		1728
	ProcessingIdentification <PrcgId>	[0..1]	Text		1729
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1729

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.2.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Impacted by: C27 SafekeepingAccountOrBlockChainAddress1Rule, C29 SafekeepingAccountOrBlockChainAddress2Rule

Party5 <Pty5> contains the following elements (see PartyIdentificationAndAccount213 on page 1726 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1727
	LEI <LEI>	[0..1]	IdentifierSet		1727
	AlternateIdentification <AltrnId>	[0..1]	±		1728
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1728
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1728
	ProcessingDate <PrcgDt>	[0..1]	±		1728
	ProcessingIdentification <PrcgId>	[0..1]	Text		1729
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1729

Constraints

• **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.3 SettlementParties109

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1878
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <PrcgId>	[0..1]	Text		1880
	Party1 <Pty1>	[0..1]	±	C15, C18	1880
	Party2 <Pty2>	[0..1]	±	C15, C18	1881
	Party3 <Pty3>	[0..1]	±	C15, C18	1882
	Party4 <Pty4>	[0..1]	±	C15, C18	1883
	Party5 <Pty5>	[0..1]	±	C15, C18	1884

Constraints

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

On Condition
 /Party2 is present
 Following Must be True
 /Party1 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

• **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

On Condition
 /Party3 is present
Following Must be True
 /Party2 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

• **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present
Following Must be True
 /Party3 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

36.1.28.3.1 Depository <Dpstry>

Presence: [0..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains the following **PartyIdentification191** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1879
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880
	LEI <LEI>	[0..1]	IdentifierSet		1880
	ProcessingIdentification <Prctl>	[0..1]	Text		1880

36.1.28.3.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification145Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1879
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1880
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1880

36.1.28.3.1.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 2333

Constraints

- **AnyBIC**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00008

– *Error Text:* Invalid BIC.

36.1.28.3.1.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

NameAndAddress <NmAndAdr> contains the following elements (see [NameAndAddress12](#) on page 1779 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1779

36.1.28.3.1.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: [C3 Country](#)

Datatype: [CountryCode](#) on page 2204

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.1.28.3.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier](#) on page 2335

36.1.28.3.1.3 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [RestrictedFINXMax16Text](#) on page 2343

36.1.28.3.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Impacted by: C15 SafekeepingAccountOrBlockChainAddress1Rule , C18 SafekeepingAccountOrBlockChainAddress2Rule

Party1 <Pty1> contains the following elements (see PartyIdentificationAndAccount215 on page 1724 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1725
	LEI <LEI>	[0..1]	IdentifierSet		1725
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1725
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1726
	ProcessingIdentification <PrctlId>	[0..1]	Text		1726

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.3.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C15 SafekeepingAccountOrBlockChainAddress1Rule ____, C18 SafekeepingAccountOrBlockChainAddress2Rule __

Party2 <Pty2> contains the following elements (see PartyIdentificationAndAccount215 on page 1724 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1725
	LEI <LEI>	[0..1]	IdentifierSet		1725
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1725
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1726
	ProcessingIdentification <PrctlId>	[0..1]	Text		1726

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 / SafekeepingAccount is present

Following Must be True

 / BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 / BlockChainAddressOrWallet is present

Following Must be True

 / SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.3.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Impacted by: C15 SafekeepingAccountOrBlockChainAddress1Rule , C18 SafekeepingAccountOrBlockChainAddress2Rule

Party3 <Pty3> contains the following elements (see PartyIdentificationAndAccount215 on page 1724 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1725
	LEI <LEI>	[0..1]	IdentifierSet		1725
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1725
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1726
	ProcessingIdentification <PrctlId>	[0..1]	Text		1726

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.3.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Impacted by: C15 SafekeepingAccountOrBlockChainAddress1Rule , C18 SafekeepingAccountOrBlockChainAddress2Rule

Party4 <Pty4> contains the following elements (see PartyIdentificationAndAccount215 on page 1724 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1725
	LEI <LEI>	[0..1]	IdentifierSet		1725
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1725
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1726
	ProcessingIdentification <PrctlId>	[0..1]	Text		1726

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.3.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Impacted by: C15 SafekeepingAccountOrBlockChainAddress1Rule , C18 SafekeepingAccountOrBlockChainAddress2Rule

Party5 <Pty5> contains the following elements (see PartyIdentificationAndAccount215 on page 1724 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1725
	LEI <LEI>	[0..1]	IdentifierSet		1725
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1725
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1726
	ProcessingIdentification <Prctl>	[0..1]	Text		1726

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.4 SettlementParties119

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±	C42, C46	1887
	Party3 <Pty3>	[0..1]	±	C42, C46	1888
	Party4 <Pty4>	[0..1]	±	C42, C46	1889
	Party5 <Pty5>	[0..1]	±	C42, C46	1891

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

• **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
 Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

36.1.28.4.1 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C42 SafekeepingAccountOrBlockChainAddress1Rule, C46 SafekeepingAccountOrBlockChainAddress2Rule

Party2 <Pty2> contains the following elements (see PartyIdentificationAndAccount206 on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockChainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

• **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockchainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.4.2 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Impacted by: C42 SafekeepingAccountOrBlockchainAddress1Rule, C46 SafekeepingAccountOrBlockchainAddress2Rule

Party3 <Pty3> contains the following elements (see PartyIdentificationAndAccount206 on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet.
Only one of both may be present.

36.1.28.4.3 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Impacted by: C42 SafekeepingAccountOrBlockChainAddress1Rule, C46 SafekeepingAccountOrBlockChainAddress2Rule

Party4 <Pty4> contains the following elements (see [PartyIdentificationAndAccount206](#) on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrnId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.4.4 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Impacted by: C42 SafekeepingAccountOrBlockChainAddress1Rule , C46 SafekeepingAccountOrBlockChainAddress2Rule

Party5 <Pty5> contains the following elements (see PartyIdentificationAndAccount206 on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

– *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.5 SettlementParties105

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1894
	Party1 <Pty1>	[0..1]	±	C42, C46	1894
	Party2 <Pty2>	[0..1]	±	C42, C46	1896
	Party3 <Pty3>	[0..1]	±	C42, C46	1897
	Party4 <Pty4>	[0..1]	±	C42, C46	1898
	Party5 <Pty5>	[0..1]	±	C42, C46	1899

Constraints

- **BookTransferGuideline**

(Rule)

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

- **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

- **Party2PresenceRule**

(Rule)

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00128
- *Error Text:* Party1 must be present.

- **Party3PresenceRule**

(Rule)

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00129
- *Error Text:* Party2 must be present.

- **Party4PresenceRule**

(Rule)

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00130
- *Error Text:* Party3 must be present.

- **Party5PresenceRule**

(Rule)

If Party5 is present, then Party4 must be present.

On Condition
 /Party5 is present
 Following Must be True
 /Party4 Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00131
- *Error Text:* Party4 must be present.

• **SettlementChainGuideline**

(Rule)

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

36.1.28.5.1 Depository <Dpstry>

Presence: [0..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains the following elements (see [PartyIdentification162](#) on page 1758 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1758
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1758
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1759
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1759
	LEI <LEI>	[0..1]	IdentifierSet		1759
	AlternateIdentification <AltrnId>	[0..1]	±		1759
	ProcessingDate <PrcgDt>	[0..1]	±		1760
	ProcessingIdentification <PrcgId>	[0..1]	Text		1760
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1760

36.1.28.5.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Impacted by: C42 SafekeepingAccountOrBlockChainAddress1Rule , C46 SafekeepingAccountOrBlockChainAddress2Rule

Party1 <Pty1> contains the following elements (see PartyIdentificationAndAccount206 on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrnId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

 /SafekeepingAccount is present

Following Must be True

 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.5.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C42 SafekeepingAccountOrBlockChainAddress1Rule, C46 SafekeepingAccountOrBlockChainAddress2Rule

Party2 <Pty2> contains the following elements (see PartyIdentificationAndAccount206 on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrnId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

`/SafekeepingAccount is present`

Following Must be True

`/BlockchainAddressOrWallet Must be absent`

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

`/BlockchainAddressOrWallet is present`

Following Must be True

`/SafekeepingAccount Must be absent`

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.5.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Impacted by: C42 SafekeepingAccountOrBlockChainAddress1Rule, C46 SafekeepingAccountOrBlockChainAddress2Rule

Party3 <Pty3> contains the following elements (see PartyIdentificationAndAccount206 on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrnId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

• **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

• **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockChainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.5.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Impacted by: C42 SafekeepingAccountOrBlockChainAddress1Rule, C46 SafekeepingAccountOrBlockChainAddress2Rule

Party4 <Pty4> contains the following elements (see PartyIdentificationAndAccount206 on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockChainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554

- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockchainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.28.5.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Impacted by: C42 SafekeepingAccountOrBlockChainAddress1Rule, C46 SafekeepingAccountOrBlockChainAddress2Rule

Party5 <Pty5> contains the following elements (see PartyIdentificationAndAccount206 on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1736
	LEI <LEI>	[0..1]	IdentifierSet		1736
	AlternateIdentification <AltrnId>	[0..1]	±		1737
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1737
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		1737
	ProcessingDate <PrcgDt>	[0..1]	±		1737
	ProcessingIdentification <PrcgId>	[0..1]	Text		1738
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1738

Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition
 /SafekeepingAccount is present
 Following Must be True
 /BlockchainAddressOrWallet Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00554
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

- **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockchainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

Error handling:

- *Error severity:* Warning
- *Error Code:* X00555
- *Error Text:* Invalid message contents for SafekeepingAccount or BlockchainAddressOrWallet. Only one of both may be present.

36.1.29 Settlement Details

36.1.29.1 SettlementDetails103

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1901
	Registration <Regn>	[0..1]	±		1901
	LegalRestrictions <LglRstrctns>	[0..1]	±		1901
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1901
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1902
	TaxCapacity <TaxCpcty>	[0..1]	±		1902
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1902

Constraints

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.29.1.1 SettlementTransactionCondition <StlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <StlmTxCond> contains one of the following elements (see [SettlementTransactionCondition21Choice](#) on page 2183 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2183
Or}	Proprietary <Prtry>	[1..1]	±		2184

36.1.29.1.2 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration11Choice](#) on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1630

36.1.29.1.3 LegalRestrictions <LgIRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LgIRstrctns> contains one of the following elements (see [Restriction6Choice](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1697

36.1.29.1.4 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

36.1.29.1.5 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod5Choice](#) on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.1.6 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty5Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.1.7 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.2 SettlementDetails212

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1905
	Priority <Prty>	[0..1]	±		1905
	SecuritiesTransactionType <SciesTxTp>	[1..1]	±		1905
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1906
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1906
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1906
	BlockTrade <BlckTrad>	[0..1]	±		1906
	CCPEligibility <CCPElgbly>	[0..1]	±		1907
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1907
	CashClearingSystem <CshClrSys>	[0..1]	±		1907
	ExposureType <XpsrTp>	[0..1]	±		1907
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1908
	MarketClientSide <MktClntSd>	[0..1]	±		1908
	NettingEligibility <NetgElgbly>	[0..1]	±		1908
	Registration <Regn>	[0..1]	±		1908
	RepurchaseType <RpTp>	[0..1]	±		1909
	LegalRestrictions <LglRstrctns>	[0..1]	±		1909
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		1909
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1909
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1910
	TaxCapacity <TaxCpcty>	[0..1]	±		1910
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1910
	Tracking <Trckg>	[0..1]	±		1911
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1911
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1911
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1911
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1912
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1912
	SecuritiesSubBalanceType <SciesSubBalTp>	[0..1]	±		1912
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1912

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode.

```
On Condition
    /HoldIndicator is present
And    /HoldIndicator/Indicator is equal to value 'true'
Following Must be True
    /FXStandingInstruction Must be absent
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00124
- *Error Text:* FXStandingInstruction must not be present.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

(Rule)

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the BlocITrade field with code BLPA. The children transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

36.1.29.2.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see [HoldIndicator7](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1702
	Reason <Rsn>	[0..*]	±		1703

36.1.29.2.2 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric5Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671

36.1.29.2.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType52Choice](#) on page 1654 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1654
Or}	Proprietary <Prtry>	[1..1]	±		1657

36.1.29.2.4 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition29Choice](#) on page 2181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2181
Or}	Proprietary <Prtry>	[1..1]	±		2182

36.1.29.2.5 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2315

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.29.2.6 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see [BeneficialOwnership5Choice](#) on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1644
Or}	Proprietary <Prtry>	[1..1]	±		1644

36.1.29.2.7 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade5Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.29.2.8 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility5Choice](#) on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1643
Or}	Proprietary <Prtry>	[1..1]	±		1643

36.1.29.2.9 DeliveryReturnReason <DlvryRtrRsn>

Presence: [0..1]

Definition: Reason for a delivery return.

DeliveryReturnReason <DlvryRtrRsn> contains one of the following elements (see [DeliveryReturn4Choice](#) on page 1688 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1688
Or}	Proprietary <Prtry>	[1..1]	±		1688

36.1.29.2.10 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem5Choice](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

36.1.29.2.11 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType24Choice](#) on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1606
Or}	Proprietary <Prtry>	[1..1]	±		1607

36.1.29.2.12 FXStandingInstruction <FxStgInstr>

Presence: [0..1]

Definition: Specifies whether the foreign exchange standing instruction in place should apply.

FXStandingInstruction <FxStgInstr> contains one of the following elements (see [FXStandingInstruction5Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1701
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.29.2.13 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide7Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1572
Or}	Proprietary <Prtry>	[1..1]	±		1572

36.1.29.2.14 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility5Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.29.2.15 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration11Choice](#) on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1630

36.1.29.2.16 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType26Choice](#) on page 1698 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1698
Or}	Proprietary <Prtry>	[1..1]	±		1699

36.1.29.2.17 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction6Choice](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1697

36.1.29.2.18 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

36.1.29.2.19 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity8Choice](#) on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1696

36.1.29.2.20 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod5Choice](#) on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.2.21 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty5Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.2.22 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.2.23 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see [Tracking5Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1694
Or}	Proprietary <Prtry>	[1..1]	±		1694

36.1.29.2.24 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing8Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1693

36.1.29.2.25 LetterOfGuarantee <LttrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LttrOfGrnt> contains one of the following elements (see [LetterOfGuarantee5Choice](#) on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1691
Or}	Proprietary <Prtry>	[1..1]	±		1692

36.1.29.2.26 ReturnLeg <RtrLeg>

Presence: [0..1]

Definition: Indicates whether, for a securities lending/borrowing settlement transaction, the lender will instruct the return leg as agreed with the borrower.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.29.2.27 ModificationCancellationAllowed <ModCxlAllwd>

Presence: [0..1]

Definition: Specifies whether a third party is allowed to modify or cancel the transaction.

ModificationCancellationAllowed <ModCxlAllwd> contains one of the following elements (see [ModificationCancellationAllowed5Choice](#) on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1691
Or}	Proprietary <Prtry>	[1..1]	±		1691

36.1.29.2.28 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.29.2.29 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.2.30 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.3 SettlementDetails211

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1915
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1915
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1915
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1915
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1916
	BlockTrade <BlckTrad>	[0..1]	±		1916
	CCPEligibility <CCPElgbly>	[0..1]	±		1916
	CashClearingSystem <CshClrSys>	[0..1]	±		1916
	ExposureType <XpsrTp>	[0..1]	±		1917
	MarketClientSide <MktClntSd>	[0..1]	±		1917
	NettingEligibility <NetgElgbly>	[0..1]	±		1917
	Registration <Regn>	[0..1]	±		1917
	RepurchaseType <RpTp>	[0..1]	±		1918
	LegalRestrictions <LglRstrctns>	[0..1]	±		1918
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1918
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1918
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1919
	TaxCapacity <TaxCpcty>	[0..1]	±		1919
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1919
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1920
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1920
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1920
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1920
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1921

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.29.3.1 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction was executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric5Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671

36.1.29.3.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType51Choice](#) on page 1657 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1657
Or}	Proprietary <Prtry>	[1..1]	±		1660

36.1.29.3.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade was to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition37Choice](#) on page 1630 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1632

36.1.29.3.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement was allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2315

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.

CodeName	Name	Definition
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.29.3.5 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there was change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership5Choice](#) on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1644
Or}	Proprietary <Prtry>	[1..1]	±		1644

36.1.29.3.6 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction was a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade5Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.29.3.7 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility5Choice](#) on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1643
Or}	Proprietary <Prtry>	[1..1]	±		1643

36.1.29.3.8 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem5Choice](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

36.1.29.3.9 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade having caused the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType24Choice](#) on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1606
Or}	Proprietary <Prtry>	[1..1]	±		1607

36.1.29.3.10 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction was for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide7Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1572
Or}	Proprietary <Prtry>	[1..1]	±		1572

36.1.29.3.11 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility5Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.29.3.12 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration was to occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration11Choice](#) on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1630

36.1.29.3.13 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies the type of repurchase transaction.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType24Choice](#) on page 1699 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1700

36.1.29.3.14 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction6Choice](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1697

36.1.29.3.15 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

36.1.29.3.16 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity8Choice](#) on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1696

36.1.29.3.17 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction was to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod5Choice](#) on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.3.18 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty5Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.3.19 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.3.20 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing8Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1693

36.1.29.3.21 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement was executed using a letter of guarantee or if the physical certificates were used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see [LetterOfGuarantee5Choice](#) on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1691
Or}	Proprietary <Prtry>	[1..1]	±		1692

36.1.29.3.22 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities were requested to be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.29.3.23 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.3.24 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.4 SettlementDetails210

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1922
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1923
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1923
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1923
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1923
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1924
	Registration <Regn>	[0..1]	±		1924
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1924
	ExposureType <XpsrTp>	[0..1]	±		1925
	CashClearingSystem <CshClrSys>	[0..1]	±		1925
	TaxCapacity <TaxCpcty>	[0..1]	±		1925
	RepurchaseType <RpTp>	[0..1]	±		1925
	MarketClientSide <MktClntSd>	[0..1]	±		1926
	BlockTrade <BlckTrad>	[0..1]	±		1926
	LegalRestrictions <LglRstrctns>	[0..1]	±		1926
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1926
	NettingEligibility <NetgElgbly>	[0..1]	±		1927
	CCPEligibility <CCPElgbly>	[0..1]	±		1927
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1927
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1927
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1928

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.29.4.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see [HoldIndicator7](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1702
	Reason <Rsn>	[0..*]	±		1703

36.1.29.4.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition37Choice](#) on page 1630 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1632

36.1.29.4.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType52Choice](#) on page 1654 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1654
Or}	Proprietary <Prtry>	[1..1]	±		1657

36.1.29.4.4 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity8Choice](#) on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1696

36.1.29.4.5 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.4.6 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

36.1.29.4.7 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration11Choice](#) on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1630

36.1.29.4.8 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership5Choice](#) on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1644
Or}	Proprietary <Prtry>	[1..1]	±		1644

36.1.29.4.9 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType24Choice](#) on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1606
Or}	Proprietary <Prtry>	[1..1]	±		1607

36.1.29.4.10 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem5Choice](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

36.1.29.4.11 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty5Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.4.12 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType24Choice](#) on page 1699 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1700

36.1.29.4.13 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide7Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1572
Or}	Proprietary <Prtry>	[1..1]	±		1572

36.1.29.4.14 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade5Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.29.4.15 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction6Choice](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1697

36.1.29.4.16 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod5Choice](#) on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.4.17 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility5Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.29.4.18 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility5Choice](#) on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1643
Or}	Proprietary <Prtry>	[1..1]	±		1643

36.1.29.4.19 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see [LetterOfGuarantee5Choice](#) on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1691
Or}	Proprietary <Prtry>	[1..1]	±		1692

36.1.29.4.20 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2315

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.

CodeName	Name	Definition
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.29.4.21 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.29.5 SettlementDetails209

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1930
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1930
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1930
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1930
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1931
	BlockTrade <BlckTrad>	[0..1]	±		1931
	CCPEligibility <CCPElgbly>	[0..1]	±		1931
	CashClearingSystem <CshClrSys>	[0..1]	±		1931
	ExposureType <XpsrTp>	[0..1]	±		1932
	MarketClientSide <MktClntSd>	[0..1]	±		1932
	NettingEligibility <NetgElgbly>	[0..1]	±		1932
	Registration <Regn>	[0..1]	±		1932
	RepurchaseType <RpTp>	[0..1]	±		1933
	LegalRestrictions <LglRstrctns>	[0..1]	±		1933
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1933
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1933
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1934
	TaxCapacity <TaxCpcty>	[0..1]	±		1934
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1934
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1935
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1935
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1935
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1935
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1936

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.29.5.1 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction was executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric5Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671

36.1.29.5.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType55Choice](#) on page 1648 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1648
Or}	Proprietary <Prtry>	[1..1]	±		1651

36.1.29.5.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade was to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition28Choice](#) on page 2179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2179
Or}	Proprietary <Prtry>	[1..1]	±		2181

36.1.29.5.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement was allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2315

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.

CodeName	Name	Definition
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.29.5.5 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there was change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see [BeneficialOwnership5Choice](#) on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1644
Or}	Proprietary <Prtry>	[1..1]	±		1644

36.1.29.5.6 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction was a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade5Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.29.5.7 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility5Choice](#) on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1643
Or}	Proprietary <Prtry>	[1..1]	±		1643

36.1.29.5.8 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem5Choice](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

36.1.29.5.9 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade having caused the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType24Choice](#) on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1606
Or}	Proprietary <Prtry>	[1..1]	±		1607

36.1.29.5.10 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction was for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide7Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1572
Or}	Proprietary <Prtry>	[1..1]	±		1572

36.1.29.5.11 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility5Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.29.5.12 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration was to occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration11Choice](#) on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1630

36.1.29.5.13 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies the type of repurchase transaction.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType24Choice](#) on page 1699 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1700

36.1.29.5.14 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction6Choice](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1697

36.1.29.5.15 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

36.1.29.5.16 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity8Choice](#) on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1696

36.1.29.5.17 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction was to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod5Choice](#) on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.5.18 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty5Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.5.19 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.5.20 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing8Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1693

36.1.29.5.21 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement was executed using a letter of guarantee or if the physical certificates were used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see [LetterOfGuarantee5Choice](#) on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1691
Or}	Proprietary <Prtry>	[1..1]	±		1692

36.1.29.5.22 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities were requested to be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.29.5.23 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.5.24 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.6 SettlementDetails208

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1940
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1940
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1940
	CCPEligibility <CCPElgbly>	[0..1]	±		1941
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1941
	CashClearingSystem <CshClrSys>	[0..1]	±		1941
	ExposureType <XpsrTp>	[0..1]	±		1941
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1942
	MarketClientSide <MktClntSd>	[0..1]	±		1942
	NettingEligibility <NetgElgbly>	[0..1]	±		1942
	Registration <Regn>	[0..1]	±		1942
	LegalRestrictions <LglRstrctns>	[0..1]	±		1943
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1943
	TaxCapacity <TaxCpcty>	[0..1]	±		1943
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1943
	Tracking <Trckg>	[0..1]	±		1944
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1944
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1944
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1944
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1945
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1945
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1945

Constraints

- **CashSettlementSystemUsageRule**

(Rule)

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **OpeningClosingUsageRule**

(Rule)

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)
SettlementTransactionType: Repo (REPU)
Repo Closing
ReceiveDelivery: Receive (RECE)
SettlementTransactionType: Repo (REPU)
Reverse Repo Opening
ReceiveDelivery: Receive (RECE)
SettlementTransactionType: ReverseRepo (RVPO)
Reverse Repo Closing
ReceiveDelivery: Delivery (DELI)
SettlementTransactionType: ReverseRepo (RVPO)
TriParty Repo Opening
ReceiveDelivery: Delivery (DELI)
SettlementTransactionType: TriPartyRepo (TRPO)
TriParty Repo Closing
ReceiveDelivery: Receive (RECE)
SettlementTransactionType: TriPartyRepo (TRPO)
TriParty Reverse Repo Opening
ReceiveDelivery: Receive (RECE)
SettlementTransactionType: TriPartyReverseRepo (TRVO)
TriParty Reverse Repo Closing
ReceiveDelivery: Delivery (DELI)
SettlementTransactionType: TriPartyReverseRepo (TRVO)
Securities Lending Initiation
ReceiveDelivery: Delivery (DELI)
SettlementTransactionType: SecuritiesLending (SECL)
Securities Lending Return
ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

• **SettlementDetailsElementsUsageRule**

(Rule)

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

36.1.29.6.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [0..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType60Choice](#) on page 1623 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1623
Or}	Proprietary <Prtry>	[1..1]	±		1625

36.1.29.6.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition28Choice](#) on page 2179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2179
Or}	Proprietary <Prtry>	[1..1]	±		2181

36.1.29.6.3 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership5Choice](#) on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1644
Or}	Proprietary <Prtry>	[1..1]	±		1644

36.1.29.6.4 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility5Choice](#) on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1643
Or}	Proprietary <Prtry>	[1..1]	±		1643

36.1.29.6.5 DeliveryReturnReason <DlvryRtrRsn>

Presence: [0..1]

Definition: Reason for a delivery return.

DeliveryReturnReason <DlvryRtrRsn> contains one of the following elements (see [DeliveryReturn4Choice](#) on page 1688 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1688
Or}	Proprietary <Prtry>	[1..1]	±		1688

36.1.29.6.6 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem5Choice](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

36.1.29.6.7 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType24Choice](#) on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1606
Or}	Proprietary <Prtry>	[1..1]	±		1607

36.1.29.6.8 FXStandingInstruction <FxStgInstr>

Presence: [0..1]

Definition: Specifies whether the forex standing instruction in place should apply.

FXStandingInstruction <FxStgInstr> contains one of the following elements (see [FXStandingInstruction5Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1701
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.29.6.9 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide7Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1572
Or}	Proprietary <Prtry>	[1..1]	±		1572

36.1.29.6.10 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility5Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.29.6.11 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration11Choice](#) on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1630

36.1.29.6.12 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction6Choice](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1697

36.1.29.6.13 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity8Choice](#) on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1696

36.1.29.6.14 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty5Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.6.15 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.6.16 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see [Tracking5Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1694
Or}	Proprietary <Prtry>	[1..1]	±		1694

36.1.29.6.17 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see [LetterOfGuarantee5Choice](#) on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1691
Or}	Proprietary <Prtry>	[1..1]	±		1692

36.1.29.6.18 ReturnLeg <RtrLeg>

Presence: [0..1]

Definition: Indicates whether, for a securities lending/borrowing settlement transaction, the lender will instruct the return leg as agreed with the borrower.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.29.6.19 ModificationCancellationAllowed <ModCxlAllwd>

Presence: [0..1]

Definition: Specifies whether a third party is allowed to modify or cancel the transaction.

ModificationCancellationAllowed <ModCxlAllwd> contains one of the following elements (see [ModificationCancellationAllowed5Choice](#) on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1691
Or}	Proprietary <Prtry>	[1..1]	±		1691

36.1.29.6.20 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.29.6.21 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.6.22 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.7 SettlementDetails207

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1949
	Priority <Prty>	[0..1]	±		1949
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1949
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1950
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1950
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1950
	BlockTrade <BlckTrad>	[0..1]	±		1951
	CCPEligibility <CCPElgbly>	[0..1]	±		1951
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1951
	CashClearingSystem <CshClrSys>	[0..1]	±		1951
	ExposureType <XpsrTp>	[0..1]	±		1952
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1952
	MarketClientSide <MktClntSd>	[0..1]	±		1952
	NettingEligibility <NetgElgbly>	[0..1]	±		1952
	Registration <Regn>	[0..1]	±		1953
	RepurchaseType <RpTp>	[0..1]	±		1953
	LegalRestrictions <LglRstrctns>	[0..1]	±		1953
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1953
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1954
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1954
	TaxCapacity <TaxCpcty>	[0..1]	±		1954
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1954
	Tracking <Trckg>	[0..1]	±		1955
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1955
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1955
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1956
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1956
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1956
	DeliveringSecuritiesSubBalanceType <DlvrgSctiesSubBalTp>	[0..1]	±		1956
	ReceivingSecuritiesSubBalanceType <RcvgSctiesSubBalTp>	[0..1]	±		1956
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1957

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode.

On Condition

```
    /HoldIndicator is present
```

```
And    /HoldIndicator/Indicator is equal to value 'true'
```

Following Must be True

```
    /FXStandingInstruction Must be absent
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00124

– *Error Text:* FXStandingInstruction must not be present.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

(Rule)

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the Block Trade field with code BLPA. The children transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

36.1.29.7.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see [HoldIndicator7](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1702
	Reason <Rsn>	[0..*]	±		1703

36.1.29.7.2 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric5Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671

36.1.29.7.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType53Choice on page 1651](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1654

36.1.29.7.4 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition39Choice on page 1627](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1627
Or}	Proprietary <Prtry>	[1..1]	±		1628

36.1.29.7.5 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code on page 2315](#)

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.29.7.6 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership5Choice on page 1644](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1644
Or}	Proprietary <Prtry>	[1..1]	±		1644

36.1.29.7.7 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade5Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.29.7.8 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility5Choice](#) on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1643
Or}	Proprietary <Prtry>	[1..1]	±		1643

36.1.29.7.9 DeliveryReturnReason <DlvryRtrRsn>

Presence: [0..1]

Definition: Reason for a delivery return.

DeliveryReturnReason <DlvryRtrRsn> contains one of the following elements (see [DeliveryReturn4Choice](#) on page 1688 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1688
Or}	Proprietary <Prtry>	[1..1]	±		1688

36.1.29.7.10 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem5Choice](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

36.1.29.7.11 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see [ExposureType24Choice](#) on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1606
Or}	Proprietary <Prtry>	[1..1]	±		1607

36.1.29.7.12 FXStandingInstruction <FxStgInstr>

Presence: [0..1]

Definition: Specifies whether the foreign exchange standing instruction in place should apply.

FXStandingInstruction <FxStgInstr> contains one of the following elements (see [FXStandingInstruction5Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1701
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.29.7.13 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide7Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1572
Or}	Proprietary <Prtry>	[1..1]	±		1572

36.1.29.7.14 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility5Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.29.7.15 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration11Choice](#) on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1630

36.1.29.7.16 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies the type of repurchase transaction.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType26Choice](#) on page 1698 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1698
Or}	Proprietary <Prtry>	[1..1]	±		1699

36.1.29.7.17 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction6Choice](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1697

36.1.29.7.18 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

36.1.29.7.19 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity8Choice](#) on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1696

36.1.29.7.20 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod5Choice](#) on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.7.21 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty5Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.7.22 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.7.23 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see [Tracking5Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1694
Or}	Proprietary <Prtry>	[1..1]	±		1694

36.1.29.7.24 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing8Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1693

36.1.29.7.25 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see [LetterOfGuarantee5Choice](#) on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1691
Or}	Proprietary <Prtry>	[1..1]	±		1692

36.1.29.7.26 ReturnLeg <RtrLeg>

Presence: [0..1]

Definition: Indicates whether, for a securities lending/borrowing settlement transaction, the lender will instruct the return leg as agreed with the borrower.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.29.7.27 ModificationCancellationAllowed <ModCxlAllwd>

Presence: [0..1]

Definition: Specifies whether a third party is allowed to modify or cancel the transaction.

ModificationCancellationAllowed <ModCxlAllwd> contains one of the following elements (see [ModificationCancellationAllowed5Choice](#) on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1691
Or}	Proprietary <Prtry>	[1..1]	±		1691

36.1.29.7.28 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.29.7.29 DeliveringSecuritiesSubBalanceType <DlvrGSctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the delivering securities sub balance type indicator (example restriction type for a market infrastructure).

DeliveringSecuritiesSubBalanceType <DlvrGSctiesSubBalTp> contains the following elements (see [GenericIdentification30](#) on page 1569 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1569
	Issuer <Issr>	[1..1]	Text		1569
	SchemeName <SchmeNm>	[0..1]	Text		1569

36.1.29.7.30 ReceivingSecuritiesSubBalanceType <RcvGSctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the receiving securities sub balance type indicator (example restriction type for a market infrastructure).

ReceivingSecuritiesSubBalanceType <RcvgSctiesSubBalTp> contains the following elements (see [GenericIdentification30](#) on page 1569 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1569
	Issuer <Issr>	[1..1]	Text		1569
	SchemeName <SchmeNm>	[0..1]	Text		1569

36.1.29.7.31 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.8 SettlementDetails198

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1958
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1959
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1959
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1959
	Registration <Regn>	[0..1]	±		1960
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1960
	CashClearingSystem <CshClrSys>	[0..1]	±		1960
	TaxCapacity <TaxCpcty>	[0..1]	±		1960
	RepurchaseType <RpTp>	[0..1]	±		1961
	MarketClientSide <MktClntSd>	[0..1]	±		1961
	BlockTrade <BlckTrad>	[0..1]	±		1961
	LegalRestrictions <LglRstrctns>	[0..1]	±		1961
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1962
	NettingEligibility <NetgElgblty>	[0..1]	±		1962
	CCPEligibility <CCPElgblty>	[0..1]	±		1962
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1962
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1963

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.29.8.1 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <StlmTxCond> contains one of the following elements (see [SettlementTransactionCondition37Choice](#) on page 1630 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1632

36.1.29.8.2 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity8Choice](#) on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1696

36.1.29.8.3 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.8.4 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

36.1.29.8.5 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration11Choice](#) on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1630

36.1.29.8.6 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership5Choice](#) on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1644
Or}	Proprietary <Prtry>	[1..1]	±		1644

36.1.29.8.7 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem5Choice](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

36.1.29.8.8 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty5Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.8.9 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType24Choice](#) on page 1699 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1700

36.1.29.8.10 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide7Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1572
Or}	Proprietary <Prtry>	[1..1]	±		1572

36.1.29.8.11 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade5Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.29.8.12 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction6Choice](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1697

36.1.29.8.13 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod5Choice](#) on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.8.14 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility5Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.29.8.15 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility5Choice](#) on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1643
Or}	Proprietary <Prtry>	[1..1]	±		1643

36.1.29.8.16 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see [LetterOfGuarantee5Choice](#) on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1691
Or}	Proprietary <Prtry>	[1..1]	±		1692

36.1.29.8.17 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2315

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.29.9 SettlementDetails197

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1964
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1965
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1965
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1965
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1965
	Registration <Regn>	[0..1]	±		1966
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1966
	CashClearingSystem <CshClrSys>	[0..1]	±		1966
	TaxCapacity <TaxCpcty>	[0..1]	±		1967
	RepurchaseType <RpTp>	[0..1]	±		1967
	MarketClientSide <MktClntSd>	[0..1]	±		1967
	BlockTrade <BlckTrad>	[0..1]	±		1967
	LegalRestrictions <LglRstrctns>	[0..1]	±		1968
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1968
	NettingEligibility <NetgElgbly>	[0..1]	±		1968
	CCPEligibility <CCPElgbly>	[0..1]	±		1968
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1969
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1969

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.29.9.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HidInd> contains the following elements (see [HoldIndicator7](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1702
	Reason <Rsn>	[0..*]	±		1703

36.1.29.9.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition37Choice](#) on page 1630 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1632

36.1.29.9.3 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity8Choice](#) on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1696

36.1.29.9.4 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.9.5 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

36.1.29.9.6 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration11Choice](#) on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1630

36.1.29.9.7 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership5Choice](#) on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1644
Or}	Proprietary <Prtry>	[1..1]	±		1644

36.1.29.9.8 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem5Choice](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

36.1.29.9.9 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty5Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.9.10 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType24Choice](#) on page 1699 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1700

36.1.29.9.11 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide7Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1572
Or}	Proprietary <Prtry>	[1..1]	±		1572

36.1.29.9.12 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade5Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.29.9.13 LegalRestrictions <LgIRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LgIRstrctns> contains one of the following elements (see [Restriction6Choice](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1697

36.1.29.9.14 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod5Choice](#) on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.9.15 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility5Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.29.9.16 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility5Choice](#) on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1643
Or}	Proprietary <Prtry>	[1..1]	±		1643

36.1.29.9.17 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see [LetterOfGuarantee5Choice](#) on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1691
Or}	Proprietary <Prtry>	[1..1]	±		1692

36.1.29.9.18 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2315

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.29.10 SettlementDetails191

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1970
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1970
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1971
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1971
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1971
	CashClearingSystem <CshClrSys>	[0..1]	±		1972
	MarketClientSide <MktClntSd>	[0..1]	±		1972
	Registration <Regn>	[0..1]	±		1972
	RepurchaseType <RpTp>	[0..1]	±		1972
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1973
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1973

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.29.10.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Indicates whether the transaction is on hold/blocked/frozen.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.29.10.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see [SecuritiesTransactionType49Choice](#) on page 1660 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1660
Or}	Proprietary <Prtry>	[1..1]	±		1662

36.1.29.10.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition36Choice](#) on page 1626 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1626
Or}	Proprietary <Prtry>	[1..1]	±		1626

36.1.29.10.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2315

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.29.10.5 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership5Choice](#) on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1644
Or}	Proprietary <Prtry>	[1..1]	±		1644

36.1.29.10.6 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem5Choice](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

36.1.29.10.7 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide7Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1572
Or}	Proprietary <Prtry>	[1..1]	±		1572

36.1.29.10.8 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration11Choice](#) on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1630

36.1.29.10.9 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType17Choice](#) on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1629

36.1.29.10.10 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

36.1.29.10.11 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.11 SettlementDetails174

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1974
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1974
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1974
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1974
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1975
	CashClearingSystem <CshClrSys>	[0..1]	±		1975
	MarketClientSide <MktClntSd>	[0..1]	±		1975
	Registration <Regn>	[0..1]	±		1976
	RepurchaseType <RpTp>	[0..1]	±		1976
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1976
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1976

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.29.11.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Indicates whether the transaction is on hold/blocked/frozen.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.29.11.2 SecuritiesTransactionType <SciesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SciesTxTp> contains one of the following elements (see [SecuritiesTransactionType49Choice](#) on page 1660 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1660
Or}	Proprietary <Prtry>	[1..1]	±		1662

36.1.29.11.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition26Choice](#) on page 2174 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2174
Or}	Proprietary <Prtry>	[1..1]	±		2175

36.1.29.11.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2315

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.29.11.5 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see [BeneficialOwnership5Choice](#) on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1644
Or}	Proprietary <Prtry>	[1..1]	±		1644

36.1.29.11.6 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem5Choice](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

36.1.29.11.7 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide7Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1572
Or}	Proprietary <Prtry>	[1..1]	±		1572

36.1.29.11.8 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see [Registration11Choice](#) on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1630

36.1.29.11.9 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see [RepurchaseType17Choice](#) on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1629

36.1.29.11.10 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

36.1.29.11.11 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.12 SettlementDetails173

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1978
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1978
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1978
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1978
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		1979
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1979
	CashClearingSystem <CshClrSys>	[0..1]	±		1979
	TaxCapacity <TaxCpcty>	[0..1]	±		1979
	MarketClientSide <MktClntSd>	[0..1]	±		1980
	BlockTrade <BlckTrad>	[0..1]	±		1980
	LegalRestrictions <LglRstrctns>	[0..1]	±		1980
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1980
	NettingEligibility <NetgElgbly>	[0..1]	±		1981
	CCPEligibility <CCPElgbly>	[0..1]	±		1981
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1981
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1981

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.29.12.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Indicates whether the transaction is on hold/blocked/frozen.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.29.12.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition22Choice](#) on page 2178 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2178
Or}	Proprietary <Prtry>	[1..1]	±		2179

36.1.29.12.3 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity8Choice](#) on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1696

36.1.29.12.4 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.12.5 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

36.1.29.12.6 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see [BeneficialOwnership5Choice](#) on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1644
Or}	Proprietary <Prtry>	[1..1]	±		1644

36.1.29.12.7 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem5Choice](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

36.1.29.12.8 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty5Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.12.9 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide7Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1572
Or}	Proprietary <Prtry>	[1..1]	±		1572

36.1.29.12.10 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see [BlockTrade5Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.29.12.11 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction6Choice](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1697

36.1.29.12.12 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod5Choice](#) on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.12.13 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility5Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.29.12.14 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility5Choice](#) on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1643
Or}	Proprietary <Prtry>	[1..1]	±		1643

36.1.29.12.15 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2315

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.29.12.16 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.29.13 SettlementDetails172

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1983
	Priority <Prty>	[0..1]	±		1983
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1983
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1983
	StampDutyTaxBasis <StrmpDtyTaxBsis>	[0..1]	±		1984
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1984
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1984
	CashClearingSystem <CshClrSys>	[0..1]	±		1985
	TaxCapacity <TaxCpcty>	[0..1]	±		1985
	MarketClientSide <MktClntSd>	[0..1]	±		1985
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1985
	BlockTrade <BlckTrad>	[0..1]	±		1986
	LegalRestrictions <LglRstrctns>	[0..1]	±		1986
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1986
	NettingEligibility <NetgElgbly>	[0..1]	±		1986
	CCPEligibility <CCPElgbly>	[0..1]	±		1987
	Tracking <Trckg>	[0..1]	±		1987
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1987
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1987
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1988

Constraints

- **CashClearingSystemRule**

(Rule)

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **FXStandingInstructionPresenceRule**

(Rule)

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

On Condition

 /HoldIndicator is present

And /HoldIndicator is equal to value 'true'

Following Must be True
 /FXStandingInstruction Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00124
- *Error Text:* FXStandingInstruction must not be present.

• **SettlementDetailsRule**

(Rule)

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.29.13.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.29.13.2 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see [PriorityNumeric5Choice](#) on page 1671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671

36.1.29.13.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see [SettlementTransactionCondition22Choice](#) on page 2178 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2178
Or}	Proprietary <Prtry>	[1..1]	±		2179

36.1.29.13.4 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see [SettlingCapacity8Choice](#) on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1696

36.1.29.13.5 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.29.13.6 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see [SecuritiesRTGS5Choice](#) on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

36.1.29.13.7 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see [BeneficialOwnership5Choice](#) on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1644
Or}	Proprietary <Prtry>	[1..1]	±		1644

36.1.29.13.8 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see [CashSettlementSystem5Choice](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

36.1.29.13.9 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see [TaxCapacityParty5Choice](#) on page 1694 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.13.10 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see [MarketClientSide7Choice](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1572
Or}	Proprietary <Prtry>	[1..1]	±		1572

36.1.29.13.11 FXStandingInstruction <FxStglInstr>

Presence: [0..1]

Definition: Specifies whether the forex standing instruction in place should apply.

FXStandingInstruction <FxStglInstr> contains one of the following elements (see [FXStandingInstruction5Choice](#) on page 1701 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1701
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.29.13.12 BlockTrade <BlickTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlickTrad> contains one of the following elements (see [BlockTrade5Choice](#) on page 1702 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

36.1.29.13.13 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see [Restriction6Choice](#) on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1697

36.1.29.13.14 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see [SettlementSystemMethod5Choice](#) on page 1695 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.29.13.15 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see [NettingEligibility5Choice](#) on page 1700 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701

36.1.29.13.16 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see [CentralCounterPartyEligibility5Choice](#) on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1643
Or}	Proprietary <Prtry>	[1..1]	±		1643

36.1.29.13.17 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see [Tracking5Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1694
Or}	Proprietary <Prtry>	[1..1]	±		1694

36.1.29.13.18 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see [AutomaticBorrowing8Choice](#) on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1693

36.1.29.13.19 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: [SettlementTransactionCondition5Code](#) on page 2315

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).

CodeName	Name	Definition
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.1.29.13.20 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.30 Statement Basis

36.1.30.1 StatementBasis9Choice

Definition: Choice of format for the statement basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1988
Or}	Proprietary <Prtry>	[1..1]	±		1988

36.1.30.1.1 Code <Cd>

Presence: [1..1]

Definition: Statement basis expressed as an ISO 20022 code.

Datatype: [StatementBasis1Code](#) on page 2318

CodeName	Name	Definition
CONT	Contractual	The statement is based on contractual settlement date irrespective of settled data positions.
SETT	Settled	The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.
TRAD	Traded	The statement is based on trade date positions.

36.1.30.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement basis expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.30.2 StatementBasis12Choice

Definition: Choice of format for the statement basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1989
Or}	Proprietary <Prtry>	[1..1]	±		1989

36.1.30.2.1 Code <Cd>

Presence: [1..1]

Definition: Statement basis expressed as an ISO 20022 code.

Datatype: [StatementBasis2Code](#) on page 2319

CodeName	Name	Definition
SETT	Settled	The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.
TRAD	Traded	The statement is based on trade date positions.

36.1.30.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement basis expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.31 Statement Update Type

36.1.31.1 StatementType6Choice

Definition: Choice of format for the statement type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1990
Or}	Proprietary <Prtry>	[1..1]	±		1990

36.1.31.1.1 Code <Cd>

Presence: [1..1]

Definition: Statement type expressed as an ISO 20022 code.

Datatype: [SecuritiesStatementType1Code on page 2291](#)

CodeName	Name	Definition
CUST	Custody	Statement is a custody statement.
ACCT	Accounting	Statement is an accounting statement.

36.1.31.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32 Status

36.1.32.1 NoSpecifiedReason1

Definition: No specified reason available for the status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1990

36.1.32.1.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.2 UnmatchedReason29Choice

Definition: Choice of format for the statement query unmatched reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1991
Or}	Proprietary <Prtry>	[1..1]	±		1993

36.1.32.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Datatype: [UnmatchedReason14Code on page 2330](#)

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
CHAR	ChargesAmount	Charges amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
EXEC	ExecutionBrokerCommission	Executing broker's commission does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
INVE	InvestorParty	Investor party does not match.

CodeName	Name	Definition
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MCAN	MatchingRecordCancelled	Corresponding matching record has been cancelled.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RSPR	RepurchaseSpreadRate	Spread rate does not match.

CodeName	Name	Definition
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DEAL	TransactionDealAmount	Deal amount does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.

36.1.32.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.3 UnmatchedReason27Choice

Definition: Choice of format for the settlement transaction unmatched reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1994
Or}	Proprietary <Prtry>	[1..1]	±		1996

36.1.32.3.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Datatype: [UnmatchedReason11Code](#) on page 2324

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.

CodeName	Name	Definition
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).

CodeName	Name	Definition
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.

36.1.32.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchemeNm>	[0..1]	Text		1570

36.1.32.4 UnmatchedReason26Choice

Definition: Choice of format for the settlement transaction unmatched reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1996
Or}	Proprietary <Prtry>	[1..1]	±		1998

36.1.32.4.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Datatype: [UnmatchedReason12Code](#) on page 2326

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.

CodeName	Name	Definition
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.

CodeName	Name	Definition
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
DDAT	SettlementDate	Settlement date/time does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

36.1.32.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.5 UnmatchedReason25Choice

Definition: Choice of format for the securities financing unmatched reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1999
Or}	Proprietary <Prtry>	[1..1]	±		2001

36.1.32.5.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Datatype: [UnmatchedReason13Code on page 2328](#)

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your

CodeName	Name	Definition
		counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).

CodeName	Name	Definition
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

36.1.32.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.6 RepairReason18Choice

Definition: Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2001
Or}	Proprietary <Prtry>	[1..1]	±		2003

36.1.32.6.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RepairReason6Code](#) on page 2278

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.

CodeName	Name	Definition
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.

CodeName	Name	Definition
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/ time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
BUSE	TypeOfOrderRepair	Unrecognised or invalid type of order.
COMC	CommercializationContractRepair	Unrecognized or invalid commercialization contract.
FEEE	FeeCommissionRepair	Unrecognised or invalid fee or commission.
INNA	NarrativeInformationRepair	Unrecognised or invalid service level agreement pre-agreed narrative information.
NRGM	NoMatch	Cancellation request is in repair since more than one instruction match to the cancellation criteria.
NRGN	NotFound	Cancellation request is in repair since the instruction could not be found.
ULNK	Unknown	Message was not recognised. Unknown linked reference.

36.1.32.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.7 RepairReason14Choice

Definition: Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2004
Or}	Proprietary <Prtry>	[1..1]	±		2005

36.1.32.7.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RepairReason4Code](#) on page 2275

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

CodeName	Name	Definition
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.

36.1.32.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.8 RepairReason13Choice

Definition: Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2006
Or}	Proprietary <Prtry>	[1..1]	±		2007

36.1.32.8.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: RepairReason5Code on page 2277

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.

CodeName	Name	Definition
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.

36.1.32.8.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.9 RejectionReason51Choice

Definition: Choice of format for the rejection reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2008
Or}	Proprietary <Prtry>	[1..1]	±		2011

36.1.32.9.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason76Code](#) on page 2271

CodeName	Name	Definition
ULNK	InvalidReference	Linked reference is unknown.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
DADR	AddressDetailsRejection	Address details are incorrect or cannot be recognised.
INIR	InstructionIrrevocable	Instruction is irrevocable.
CANC	OptionCancelled	Option is not valid; it has been cancelled by the market or service provider, and cannot be responded to. Any responses already processed against this option are considered void and new responses will be required.
INTV	OptionInactive	Option is not active and can no longer be responded to. Any responses already

CodeName	Name	Definition
		processed against this option will remain valid, for example, expired option.
INVA	InvalidForTaxAuthorities	For tax reclaim, the reclaim is invalid for the tax authorities.
REFT	RefusedByTaxAuthorities	Reclaim is refused by the tax authorities.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
LACK	LackofSecurities	Instructed position exceeds the eligible balance.
LATE	MarketDeadlineMissed	Received after market deadline.
NMTY	Mismatch	Mismatch between option number and option type.
OPNM	OptionNumberRejection	Unrecognised option number.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
OPTY	InvalidOptionType	Invalid option type.
DCAN	RejectedSinceAlreadyCancelled	Cancellation request was rejected since the instruction has already been cancelled.
DPRG	RejectedSinceInProgress	Cancellation request has been rejected because the instruction process is in progress or has been processed.
EVNM	UnrecognisedIdentification	Unrecognised event number.
STAT	MissingStatutes	Missing statutes or commercial register or other legal documents.
STAM	NotStampedOrSigned	Financial instrument has not been stamped and/or duly signed.
SIGN	InvalidSignature	Registration request does not have a valid signature of the owner of the financial instrument.
SHAR	ShareholderNumberRejection	Unrecognised, missing or invalid shareholder number.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
NRGM	NoMatch	More than one instruction match the criteria.
MLEG	MissingLegalPower	Missing legal power for transfer.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
CASH	CashAccount	Unrecognised or invalid cash account.

CodeName	Name	Definition
DDEA	DealPrice	Unrecognised or invalid deal price.
OWNT	TypeOfOwnershipRejection	Type of ownership indicated is not correct.
NRGN	NotFoundRejection	Instruction could not be found.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
REQW	WrongRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is wrong. You have used the registration request of a different issuer/ registrar.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RREA	DisagreementInRegistrationReason	Registration reason indicated is not correct.
REQM	MissingRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is missing.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
INNA	NarrativeInformationRejection	Unrecognised or invalid service level agreement pre-agreed narrative information.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
BPAR	BusinessPartnerNumberRejection	Unrecognised or invalid business partner number.
BREF	BankReferenceNumberRejection	Unrecognised or invalid bank reference number.
BUSE	TypeOfOrderRejection	Unrecognised or invalid type of order.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.

CodeName	Name	Definition
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
COMC	CommercializationContractRejection	Unrecognised or invalid commercialisation contract.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
CPTY	UnknownDealExposure	Deal or exposure is unknown.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
DISC	DisagreeWithCallAmount	Party does not agree with the call amount.
DISE	DisagreeWithExposureAmount	Party does not agree with the exposure amount.
DORD	RegistrationRequestDataAndOrderRejection	Disagreement between the data on the registration request and the order.
FEEE	FeeCommissionRejection	Unrecognised or invalid fee or commission.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

36.1.32.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.10 RejectionReason50Choice

Definition: Choice of format for the rejection reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2012
Or}	Proprietary <Prtry>	[1..1]	±		2014

36.1.32.10.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason75Code](#) on page 2269

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.

CodeName	Name	Definition
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to

CodeName	Name	Definition
		reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

36.1.32.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.11 RejectionReason48Choice

Definition: Choice of format for the rejection reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2014
Or}	Proprietary <Prtry>	[1..1]	±		2016

36.1.32.11.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason72Code](#) on page 2266

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.

CodeName	Name	Definition
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.

CodeName	Name	Definition
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVL	InvalidLink	Invalid or unrecognized link.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

36.1.32.11.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.12 RejectionReason47Choice

Definition: Choice of format for the rejection reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2016
Or}	Proprietary <Prtry>	[1..1]	±		2018

36.1.32.12.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason73Code](#) on page 2267

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.

CodeName	Name	Definition
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.

CodeName	Name	Definition
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

36.1.32.12.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.13 RejectionReason46Choice

Definition: Choice of format for the rejection reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2018
Or}	Proprietary <Prtry>	[1..1]	±		2020

36.1.32.13.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason70Code](#) on page 2264

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.

CodeName	Name	Definition
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

36.1.32.13.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.14 PendingProcessingReason18Choice

Definition: Choice of format for the pending processing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2021
Or}	Proprietary <Prtry>	[1..1]	±		2022

36.1.32.14.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: [PendingProcessingReason4Code](#) on page 2240

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.

CodeName	Name	Definition
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

36.1.32.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.15 PendingProcessingReason16Choice

Definition: Choice of format for a pending processing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2023
Or}	Proprietary <Prtry>	[1..1]	±		2023

36.1.32.15.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: [PendingFailingReason1Code](#) on page 2237

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

36.1.32.15.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1569 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1569
	Issuer <Issr>	[1..1]	Text		1569
	SchemeName <SchmeNm>	[0..1]	Text		1569

36.1.32.16 PendingProcessingReason15Choice

Definition: Choice of format for the pending processing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2024
Or}	Proprietary <Prtry>	[1..1]	±		2024

36.1.32.16.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: PendingProcessingReason3Code on page 2240

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
CERT	WrongCertificatesNumbers	Certificate number error.

36.1.32.16.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.17 PendingProcessingReason14Choice

Definition: Choice of format for the pending processing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2025
Or}	Proprietary <Prtry>	[1..1]	±		2026

36.1.32.17.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: PendingProcessingReason2Code on page 2238

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.

CodeName	Name	Definition
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.32.17.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.18 PendingProcessingReason13Choice

Definition: Choice of format for the pending processing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2026
Or}	Proprietary <Prtry>	[1..1]	±		2027

36.1.32.18.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: [PendingProcessingReason1Code](#) on page 2237

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.

36.1.32.18.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.19 FailingReason17Choice

Definition: Choice of format for the failing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2028
Or}	Proprietary <Prtry>	[1..1]	±		2031

36.1.32.19.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: [FailingReason4Code](#) on page 2223

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are stolen, in dispute, under objection etc.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.

CodeName	Name	Definition
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.

CodeName	Name	Definition
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.

CodeName	Name	Definition
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREL	PartiallyReleased	Transaction has been partially released.
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.

36.1.32.19.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.20 FailingReason15Choice

Definition: Choice of format for the failing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2032
Or}	Proprietary <Prtry>	[1..1]	±		2035

36.1.32.20.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: [FailingReason1Code](#) on page 2213

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.

CodeName	Name	Definition
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.

CodeName	Name	Definition
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.

CodeName	Name	Definition
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

36.1.32.20.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.21 FailingReason11Choice

Definition: Choice of format for the failing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2035
Or}	Proprietary <Prtry>	[1..1]	±		2039

36.1.32.21.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: [FailingReason2Code](#) on page 2216

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.

CodeName	Name	Definition
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.

CodeName	Name	Definition
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

CodeName	Name	Definition
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.32.21.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.22 FailingReason10Choice

Definition: Choice of format for the failing reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2039
Or}	Proprietary <Prtry>	[1..1]	±		2042

36.1.32.22.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: [FailingReason3Code](#) on page 2219

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).

CodeName	Name	Definition
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.

CodeName	Name	Definition
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.32.22.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.23 PendingReason65Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2043
Or}	Proprietary <Prtry>	[1..1]	±		2046

36.1.32.23.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: [PendingReason24Code](#) on page 2247

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.

CodeName	Name	Definition
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.

CodeName	Name	Definition
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.

CodeName	Name	Definition
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREL	PartiallyReleased	Transaction has been partially released.
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.

36.1.32.23.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.24 PendingReason47Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2047
Or}	Proprietary <Prtry>	[1..1]	±		2050

36.1.32.24.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: [PendingReason8Code on page 2255](#)

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
AUTH	SentToTaxAuthorities	Tax reclaim has been sent to the tax authorities.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.

CodeName	Name	Definition
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.

CodeName	Name	Definition
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
MCER	MissingCertification	Awaiting receipt of adequate certification.
NPAY	NoPayment	Payment has not been made by issuer.
NSEC	NotDelivered	Financial instruments have not been delivered by the issuer.

CodeName	Name	Definition
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
VLDA	ValidForTaxAuthorities	For tax reclaim, the event is pending, the tax reclaim is valid for the tax authorities.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
OTHR	Other	Other. See Narrative.
IPNC	CancelNotPossible	Instruction has been processed and cannot be cancelled.

36.1.32.24.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.25 PendingReason42Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2051
Or}	Proprietary <Prtry>	[1..1]	±		2051

36.1.32.25.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Datatype: [PendingReason9Code on page 2258](#)

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.32.25.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchemeNm>	[0..1]	Text		1570

36.1.32.26 PendingReason41Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2052
Or}	Proprietary <Prtry>	[1..1]	±		2055

36.1.32.26.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: [PendingReason2Code on page 2251](#)

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.

CodeName	Name	Definition
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.

CodeName	Name	Definition
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.

CodeName	Name	Definition
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.32.26.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.27 PendingReason38Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2055
Or}	Proprietary <Prtry>	[1..1]	±		2058

36.1.32.27.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: [PendingReason1Code](#) on page 2244

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

CodeName	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

36.1.32.27.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.28 PendingReason37Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2059
Or}	Proprietary <Prtry>	[1..1]	±		2059

36.1.32.28.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason code why the instruction or request is pending.

Datatype: [PendingReason6Code](#) on page 2254

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.

36.1.32.28.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason code why the instruction or request is pending, using a proprietary format.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.29 PendingReason36Choice

Definition: Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2060
Or}	Proprietary <Prtry>	[1..1]	±		2063

36.1.32.29.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: [PendingReason10Code](#) on page 2242

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.

CodeName	Name	Definition
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.

CodeName	Name	Definition
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.

CodeName	Name	Definition
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.32.29.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchemeNm>	[0..1]	Text		1570

36.1.32.30 PendingReason31

Definition: Specifies the reason why the instruction or request has a pending status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2063
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2064

36.1.32.30.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Code <Cd> contains one of the following elements (see [PendingReason65Choice](#) on page 2043 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2043
Or}	Proprietary <Prtry>	[1..1]	±		2046

36.1.32.30.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.31 DeniedReason24Choice

Definition: Choice of format for the denied reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2064
Or}	Proprietary <Prtry>	[1..1]	±		2065

36.1.32.31.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Datatype: [DeniedReason6Code](#) on page 2207

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

CodeName	Name	Definition
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.

36.1.32.31.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.32 DeniedReason23Choice

Definition: Choice of format for the denied reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2065
Or}	Proprietary <Prtry>	[1..1]	±		2066

36.1.32.32.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Datatype: [DeniedReason7Code](#) on page 2207

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.

CodeName	Name	Definition
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
IPNC	InstructionProcessed	Instruction has been processed and cannot be cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

36.1.32.32.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.33 DeniedReason21Choice

Definition: Choice of format for the denied reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2066
Or}	Proprietary <Prtry>	[1..1]	±		2067

36.1.32.33.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Datatype: [DeniedReason4Code](#) on page 2206

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAN	DeniedSinceAlreadyCancelled	Cancellation request was denied since the instruction has already been cancelled.

CodeName	Name	Definition
DPRG	DeniedSinceInProgress	Cancellation request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Cancellation request was denied because the repo was cancelled.
DSET	DeniedSinceAlreadySettled	Cancellation request was denied because the instruction was already settled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.

36.1.32.33.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchemeNm>	[0..1]	Text		1570

36.1.32.34 DeniedReason18Choice

Definition: Choice of format for the denied reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2067
Or}	Proprietary <Prtry>	[1..1]	±		2068

36.1.32.34.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: [DeniedReason3Code](#) on page 2206

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

36.1.32.34.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.35 SettlementStatus31Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2068
Or	Failing <FIng>	[1..1]	±		2069
Or}	Proprietary <Prtry>	[1..1]	±		2069

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

36.1.32.35.1 Pending <Pdg>

Presence: [1..1]

Definition: Instruction is pending. Settlement at the instructed settlement date is still possible.

Pending <Pdg> contains one of the following elements (see [PendingStatus69Choice](#) on page 2092 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2092
Or}	Reason <Rsn>	[1..*]	±		2092

36.1.32.35.2 Failing <FIng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <FIng> contains one of the following elements (see [FailingStatus14Choice](#) on page 2091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2091
Or}	Reason <Rsn>	[1..*]			2091
	Code <Cd>	[1..1]	±		2091
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2092

36.1.32.35.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

36.1.32.36 ModificationStatus5Choice

Definition: Choice of modification status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2070
Or}	Reason <Rsn>	[0..*]			2070
	Code <Cd>	[1..1]			2070
{Or	Code <Cd>	[1..1]	CodeSet		2070
Or}	Proprietary <Prtry>	[1..1]	±		2071
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2071

36.1.32.36.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: NoReasonCode on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.36.2 Reason <Rsn>

Presence: [0..*]

Definition: Specifies the reason of the modification status.

Reason <Rsn> contains the following **ModificationReason5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2070
{Or	Code <Cd>	[1..1]	CodeSet		2070
Or}	Proprietary <Prtry>	[1..1]	±		2071
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2071

36.1.32.36.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction is modified.

Code <Cd> contains one of the following **ModificationReason5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2070
Or}	Proprietary <Prtry>	[1..1]	±		2071

36.1.32.36.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is modified, or the related modification request is executed.

Datatype: [ModifiedStatusReason1Code on page 2234](#)

CodeName	Name	Definition
MDBY	ModifiedByYourself	Modification of a transaction by the account owner.
OTHR	Other	Other. See Narrative.

36.1.32.36.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is modified, or the related modification request is executed.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.36.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.37 DeniedStatus21Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2071
Or}	Reason <Rsn>	[1..*]			2072
	Code <Cd>	[1..1]	±		2072
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2072

36.1.32.37.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.37.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2072
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2072

36.1.32.37.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request has a denied status.

Code <Cd> contains one of the following elements (see [DeniedReason21Choice](#) on page 2066 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2066
Or}	Proprietary <Prtry>	[1..1]	±		2067

36.1.32.37.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.38 DeniedStatus19Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2072
Or}	Reason <Rsn>	[1..*]			2073
	Code <Cd>	[1..1]	±		2073
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2073

36.1.32.38.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.38.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2073
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2073

36.1.32.38.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request has a denied status.

Code <Cd> contains one of the following elements (see [DeniedReason24Choice on page 2064](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2064
Or}	Proprietary <Prtry>	[1..1]	±		2065

36.1.32.38.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.39 DeniedStatus18Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2073
Or}	Reason <Rsn>	[1..*]			2074
	Code <Cd>	[1..1]	±		2074
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2074

36.1.32.39.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.39.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2074
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2074

36.1.32.39.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request has a denied status.

Code <Cd> contains one of the following elements (see [DeniedReason18Choice on page 2067](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2067
Or}	Proprietary <Prtry>	[1..1]	±		2068

36.1.32.39.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.40 ConsentStatus5Choice

Definition: Choice of consent status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2075
Or}	Reason <Rsn>	[1..*]			2075
	Code <Cd>	[1..1]			2075
{Or	Code <Cd>	[1..1]	CodeSet		2075
Or}	Proprietary <Prtry>	[1..1]	±		2076
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2076

36.1.32.40.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: NoReasonCode on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.40.2 Reason <Rsn>

Presence: [1..*]

Definition: Reason provided for the status.

Reason <Rsn> contains the following **ConsentReason5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2075
{Or	Code <Cd>	[1..1]	CodeSet		2075
Or}	Proprietary <Prtry>	[1..1]	±		2076
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2076

36.1.32.40.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following **ConsentOrRejectionReason5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2075
Or}	Proprietary <Prtry>	[1..1]	±		2076

36.1.32.40.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Datatype: [CounterpartyResponseStatusReason1Code](#) on page 2204

CodeName	Name	Definition
CPTR	CounterpartyTransaction	Specifies that the response is related to an allegation from the counterparty.
CPCX	CounterpartyCancellation	Specifies that the response is related to the cancellation request of the counterparty.
CPMD	CounterpartyModification	Specifies that the response is related to the modification request of the counterparty.

36.1.32.40.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchemeNm>	[0..1]	Text		1570

36.1.32.40.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.41 RejectionStatus44Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2076
Or}	Reason <Rsn>	[1..*]			2077
	Code <Cd>	[1..1]	±		2077
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2077

36.1.32.41.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.41.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason65** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2077
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2077

36.1.32.41.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following elements (see [RejectionReason50Choice](#) on page 2012 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2012
Or}	Proprietary <Prtry>	[1..1]	±		2014

36.1.32.41.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.42 RejectionStatus42Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2077
Or}	Reason <Rsn>	[1..*]			2078
	Code <Cd>	[1..1]	±		2078
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2078

36.1.32.42.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.42.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason63** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2078
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2078

36.1.32.42.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following elements (see [RejectionReason48Choice on page 2014](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2014
Or}	Proprietary <Prtry>	[1..1]	±		2016

36.1.32.42.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.43 RejectionStatus41Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2078
Or}	Reason <Rsn>	[1..*]			2079
	Code <Cd>	[1..1]	±		2079
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2079

36.1.32.43.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.43.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason62** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2079
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2079

36.1.32.43.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following elements (see [RejectionReason47Choice](#) on page 2016 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2016
Or}	Proprietary <Prtry>	[1..1]	±		2018

36.1.32.43.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.44 RejectionStatus40Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2080
Or}	Reason <Rsn>	[1..*]			2080
	Code <Cd>	[1..1]	±		2080
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2080

36.1.32.44.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.44.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason64** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2080
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2080

36.1.32.44.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following elements (see [RejectionReason46Choice](#) on page 2018 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2018
Or}	Proprietary <Prtry>	[1..1]	±		2020

36.1.32.44.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.45 RejectionOrRepairStatus49Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2081
Or}	Reason <Rsn>	[1..*]			2081
	Code <Cd>	[1..1]	±		2081
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2081

36.1.32.45.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.45.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection or repair status.

Reason <Rsn> contains the following **RejectionOrRepairReason44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2081
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2081

36.1.32.45.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following elements (see [RejectionAndRepairReason44Choice on page 2092](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2093
Or}	Proprietary <Prtry>	[1..1]	±		2093

36.1.32.45.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.46 RejectionOrRepairStatus47Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2082
Or}	Reason <Rsn>	[1..*]			2082
	Code <Cd>	[1..1]	±		2082
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2082

36.1.32.46.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.46.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason for the status.

Reason <Rsn> contains the following **RejectionOrRepairReason42** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2082
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2082

36.1.32.46.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following elements (see [RejectionAndRepairReason42Choice on page 2093](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2094
Or}	Proprietary <Prtry>	[1..1]	±		2094

36.1.32.46.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.47 RejectionOrRepairStatus46Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2083
Or}	Reason <Rsn>	[1..*]			2083
	Code <Cd>	[1..1]	±		2083
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2083

36.1.32.47.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.47.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason for the status.

Reason <Rsn> contains the following **RejectionOrRepairReason41** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2083
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2083

36.1.32.47.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following elements (see [RejectionAndRepairReason41Choice on page 2094](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2095
Or}	Proprietary <Prtry>	[1..1]	±		2095

36.1.32.47.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.48 RejectionOrRepairStatus45Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2084
Or}	Reason <Rsn>	[1..*]			2084
	Code <Cd>	[0..*]	±		2084
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2085

36.1.32.48.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.48.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection or repair status.

Reason <Rsn> contains the following **RejectionOrRepairReason40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[0..*]	±		2084
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2085

36.1.32.48.2.1 Code <Cd>

Presence: [0..*]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following elements (see [RejectionAndRepairReason40Choice on page 2095](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2095
Or}	Proprietary <Prtry>	[1..1]	±		2096

36.1.32.48.2.2 AdditionalReasonInformation <AddtIRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.49 GeneratedReasons6Choice

Definition: Choice of format for the generated reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2085
Or}	Proprietary <Prtry>	[1..1]	±		2085

36.1.32.49.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Datatype: [GeneratedReason3Code on page 2226](#)

CodeName	Name	Definition
COLL	CollateralManagement	Transaction has been generated for collateral management purposes.
CLAI	MarketClaim	Transaction resulting from a market claim.
OTHR	Other	Other. See Narrative.
RODE	ReturnRefusedDumps	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
SPLI	SplitShaping	Transaction has been generated to enable settlement following a shortage of position.
THRD	ThirdParty	Transaction has been generated by a third party, for example, a central counterparty.
TRAN	Transformation	Transaction has been generated due to transformation following a corporate action.

36.1.32.49.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.50 PendingCancellationReasons5Choice

Definition: Choice of format for the pending cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2086
Or}	Proprietary <Prtry>	[1..1]	±		2086

36.1.32.50.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Datatype: [PendingReason7Code](#) on page 2254

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.

36.1.32.50.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.51 AcknowledgementReason23Choice

Definition: Choice of format for a acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2087
Or}	Proprietary <Prtry>	[1..1]	±		2087

36.1.32.51.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: [AcknowledgementReason9Code](#) on page 2190

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

36.1.32.51.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 1569 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1569
	Issuer <Issr>	[1..1]	Text		1569
	SchemeName <SchmeNm>	[0..1]	Text		1569

36.1.32.52 AcknowledgementReason22Choice

Definition: Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2087
Or}	Proprietary <Prtry>	[1..1]	±		2088

36.1.32.52.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: [AcknowledgementReason3Code](#) on page 2189

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.

CodeName	Name	Definition
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.

36.1.32.52.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchemeNm>	[0..1]	Text		1570

36.1.32.53 AcknowledgementReason21Choice

Definition: Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2088
Or}	Proprietary <Prtry>	[1..1]	±		2089

36.1.32.53.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: [AcknowledgementReason6Code](#) on page 2190

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

36.1.32.53.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.54 AcknowledgementReason18Choice

Definition: Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2089
Or}	Proprietary <Prtry>	[1..1]	±		2089

36.1.32.54.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: [RepoCallAcknowledgementReason2Code](#) on page 2281

CodeName	Name	Definition
CALD	InProcess	Repurchase agreement call is in process.
CALP	Processed	Repurchase agreement call is processed.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.

36.1.32.54.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.55 AcknowledgementReason16Choice

Definition: Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2090
Or}	Proprietary <Prtry>	[1..1]	±		2090

36.1.32.55.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: AcknowledgementReason5Code on page 2189

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
RQWV	AcceptedWithoutVotingRights	Instruction registration is accepted but the registration is not in full, that is, not with voting rights.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

36.1.32.55.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.56 FailingStatus14Choice

Definition: Choice of failing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2091
Or}	Reason <Rsn>	[1..*]			2091
	Code <Cd>	[1..1]	±		2091
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2092

36.1.32.56.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.56.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2091
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2092

36.1.32.56.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following elements (see [FailingReason17Choice](#) on page 2028 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2028
Or}	Proprietary <Prtry>	[1..1]	±		2031

36.1.32.56.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.57 PendingStatus69Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2092
Or}	Reason <Rsn>	[1..*]	±		2092

36.1.32.57.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.57.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following elements (see [PendingReason31](#) on page 2063 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2063
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2064

36.1.32.58 RejectionAndRepairReason44Choice

Definition: Choice of format for the rejection or repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2093
Or}	Proprietary <Prtry>	[1..1]	±		2093

36.1.32.58.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason77Code on page 2275](#)

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
OTHR	Other	Other. See Narrative.
MISM	InvalidRequest	Statement/status advice request cannot be executed. The message type requested is not valid for the message reference or statement period concerned.

36.1.32.58.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.59 RejectionAndRepairReason42Choice

Definition: Choice of format for the rejection or repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2094
Or}	Proprietary <Prtry>	[1..1]	±		2094

36.1.32.59.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason74Code](#) on page 2269

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
NRGN	NotFoundRejection	Instruction could not be found.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
NRGM	NoMatch	More than one instruction match the criteria.
OTHR	Other	Other. See Narrative.

36.1.32.59.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.60 RejectionAndRepairReason41Choice

Definition: Choice of format for the rejection or repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2095
Or}	Proprietary <Prtry>	[1..1]	±		2095

36.1.32.60.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: RejectionReason71Code on page 2265

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
NRGM	NoMatch	More than one instruction match the criteria.
NRGN	NotFoundRejection	Instruction could not be found.
OTHR	Other	Other. See Narrative.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
INVM	InvalidModificationRequest	Invalid or unrecognized modification request.
INVL	InvalidLink	Invalid or unrecognized link.

36.1.32.60.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.61 RejectionAndRepairReason40Choice

Definition: Choice of format for the rejection or repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2095
Or}	Proprietary <Prtry>	[1..1]	±		2096

36.1.32.61.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason69Code](#) on page 2263

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
OTHR	Other	Other. See Narrative.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
VALR	InvalidRule	Account servicer validation rule rejection.

36.1.32.61.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.62 PendingProcessingStatus19Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2097
Or}	Reason <Rsn>	[1..*]			2097
	Code <Cd>	[1..1]	±		2097
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2097

36.1.32.62.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.62.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2097
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2097

36.1.32.62.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following elements (see [PendingProcessingReason18Choice](#) on page 2021 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2021
Or}	Proprietary <Prtry>	[1..1]	±		2022

36.1.32.62.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.63 InstructionProcessingStatus45Choice

Definition: Choice of formats for an instruction processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		2098
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	2098
Or	AcknowledgedAccepted <AckdAcptd>	[1..1]	±		2099
Or	Cancelled <Canc>	[1..1]	±		2099
Or	Generated <Gnrtd>	[1..1]			2099
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2100
Or}	Reason <Rsn>	[1..*]	±		2100
Or	Repair <Rpr>	[1..1]	±		2100
Or	PendingCancellation <PdgCxl>	[1..1]	±		2100
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	2101

36.1.32.63.1 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus19Choice](#) on page 2096 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2097
Or}	Reason <Rsn>	[1..*]			2097
	Code <Cd>	[1..1]	±		2097
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2097

36.1.32.63.2 CancellationRequested <CxlReqd>

Presence: [1..1]

Definition: Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.

Impacted by: [C1 AdditionalReasonInformationRule](#)

CancellationRequested <CxlReqd> contains the following elements (see [ProprietaryReason5](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.63.3 AcknowledgedAccepted <AckdAcptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAcptd> contains one of the following elements (see [AcknowledgedAcceptedStatus25Choice](#) on page 2172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2172
Or}	Reason <Rsn>	[1..*]			2172
	Code <Cd>	[1..1]	±		2172
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2173

36.1.32.63.4 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see [CancellationStatus25Choice](#) on page 2107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2107
Or}	Reason <Rsn>	[1..*]			2107
	Code <Cd>	[1..1]			2108
{Or	Code <Cd>	[1..1]	CodeSet		2108
Or}	Proprietary <Prtry>	[1..1]	±		2109
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2109

36.1.32.63.5 Generated <Gnrtd>

Presence: [1..1]

Definition: Transaction was created by the account servicer or a third party. It was not instructed directly by the account owner.

Generated <Gnrtd> contains one of the following **GeneratedStatus8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2100
Or}	Reason <Rsn>	[1..*]	±		2100

36.1.32.63.5.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.63.5.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the generated status.

Reason <Rsn> contains the following elements (see [GeneratedReason6](#) on page 2157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2157
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2158

36.1.32.63.6 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RepairStatus16Choice](#) on page 2118 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2118
Or}	Reason <Rsn>	[1..*]			2118
	Code <Cd>	[1..1]	±		2118
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2119

36.1.32.63.7 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation request from yourself for this instruction is pending waiting for further processing.

PendingCancellation <PdgCxl> contains one of the following elements (see [PendingStatus46Choice](#) on page 2115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2115
Or}	Reason <Rsn>	[1..*]			2115
	Code <Cd>	[1..1]	±		2115
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2115

36.1.32.63.8 ModificationRequested <ModReqd>

Presence: [1..1]

Definition: Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

Impacted by: [C1 AdditionalReasonInformationRule](#)

ModificationRequested <ModReqd> contains the following elements (see [ProprietaryReason5](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.64 RejectionStatus30Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2102
Or}	Reason <Rsn>	[1..*]			2102
	Code <Cd>	[1..1]			2102
{Or	Code <Cd>	[1..1]	CodeSet		2102
Or}	Proprietary <Prtry>	[1..1]	±		2103
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2103

36.1.32.64.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.64.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2102
{Or	Code <Cd>	[1..1]	CodeSet		2102
Or}	Proprietary <Prtry>	[1..1]	±		2103
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2103

36.1.32.64.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RejectionReason37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2102
Or}	Proprietary <Prtry>	[1..1]	±		2103

36.1.32.64.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: [RejectionReason55Code on page 2262](#)

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
OTHR	Other	Other. See Narrative.

CodeName	Name	Definition
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
SSID	StandingSettlementInstructionRejection	Standing Settlement Instruction is unknown or invalid.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.

36.1.32.64.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 1569](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1569
	Issuer <Issr>	[1..1]	Text		1569
	SchemeName <SchmeNm>	[0..1]	Text		1569

36.1.32.64.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text on page 2339](#)

36.1.32.65 PendingProcessingStatus17Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2103
Or}	Reason <Rsn>	[1..*]			2104
	Code <Cd>	[1..1]	±		2104
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2104

36.1.32.65.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.65.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2104
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2104

36.1.32.65.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following elements (see [PendingProcessingReason16Choice](#) on page 2023 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2023
Or}	Proprietary <Prtry>	[1..1]	±		2023

36.1.32.65.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text](#) on page 2339

36.1.32.66 AcknowledgedAcceptedStatus32Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2104
Or}	Reason <Rsn>	[1..*]			2105
	Code <Cd>	[1..1]	±		2105
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2105

36.1.32.66.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.66.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2105
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2105

36.1.32.66.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following elements (see [AcknowledgementReason23Choice on page 2087](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2087
Or}	Proprietary <Prtry>	[1..1]	±		2087

36.1.32.66.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [Max210Text on page 2339](#)

36.1.32.67 CancellationReason27

Definition: Specifies the reason why the instruction or request is cancelled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2105
{Or	Code <Cd>	[1..1]	CodeSet		2106
Or}	Proprietary <Prtry>	[1..1]	±		2106
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		2107

36.1.32.67.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following **CancellationReason37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2106
Or}	Proprietary <Prtry>	[1..1]	±		2106

36.1.32.67.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Datatype: [CancelledStatusReason16Code](#) on page 2195

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
BYIY	CancelledDueToBuyIn	Instruction has been cancelled because a buy-in has been initiated.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

36.1.32.67.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.67.2 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Provides the corporate action event identification of the event that triggered the cancellation.

Datatype: [RestrictedFINMax16Text](#) on page 2341

36.1.32.68 CancellationStatus25Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2107
Or}	Reason <Rsn>	[1..*]			2107
	Code <Cd>	[1..1]			2108
{Or	Code <Cd>	[1..1]	CodeSet		2108
Or}	Proprietary <Prtry>	[1..1]	±		2109
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2109

36.1.32.68.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.68.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2108
{Or	Code <Cd>	[1..1]	CodeSet		2108
Or}	Proprietary <Prtry>	[1..1]	±		2109
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2109

36.1.32.68.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following **CancellationReason37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2108
Or}	Proprietary <Prtry>	[1..1]	±		2109

36.1.32.68.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Datatype: [CancelledStatusReason16Code](#) on page 2195

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
BYIY	CancelledDueToBuyIn	Instruction has been cancelled because a buy-in has been initiated.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.

CodeName	Name	Definition
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

36.1.32.68.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47 on page 1570](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.68.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.69 SecuritiesPaymentStatus6Choice

Definition: Choice of format for the status of payment of a security at a particular time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2109
Or}	Proprietary <Prtry>	[1..1]	±		2110

36.1.32.69.1 Code <Cd>

Presence: [1..1]

Definition: Securities payment status expressed as an ISO 20022 code.

Datatype: [SecuritiesPaymentStatus1Code on page 2290](#)

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NillPaid	Security is nill paid.
PART	PartiallyPaid	Security is partially paid.

36.1.32.69.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities payment status expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.70 ProprietaryReason5

Definition: Proprietary identification of the reason related to a status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- **AdditionalReasonInfformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.70.1 Reason <Rsn>

Presence: [0..1]

Definition: Proprietary identification of the reason related to a status.

Reason <Rsn> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.70.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the processed instruction.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.71 ProprietaryReason4

Definition: Proprietary identification of the reason related to a status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2111
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2111

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.71.1 Reason <Rsn>

Presence: [0..1]

Definition: Proprietary identification of the reason related to a status.

Reason <Rsn> contains the following elements (see [GenericIdentification30](#) on page 1569 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1569
	Issuer <Issr>	[1..1]	Text		1569
	SchemeName <SchmeNm>	[0..1]	Text		1569

36.1.32.71.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the processed instruction.

Datatype: [Max210Text](#) on page 2339

36.1.32.72 PendingStatus51Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2111
Or}	Reason <Rsn>	[1..*]			2112
	Code <Cd>	[1..1]	±		2112
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2112

36.1.32.72.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.72.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2112
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2112

36.1.32.72.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Code <Cd> contains one of the following elements (see [PendingReason42Choice](#) on page 2050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2051
Or}	Proprietary <Prtry>	[1..1]	±		2051

36.1.32.72.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.73 PendingStatus50Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2113
Or}	Reason <Rsn>	[1..*]			2113
	Code <Cd>	[1..1]	±		2113
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2113

36.1.32.73.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.73.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2113
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2113

36.1.32.73.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Code <Cd> contains one of the following elements (see [PendingReason41Choice on page 2051](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2052
Or}	Proprietary <Prtry>	[1..1]	±		2055

36.1.32.73.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.74 PendingStatus47Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2114
Or}	Reason <Rsn>	[1..*]			2114
	Code <Cd>	[1..1]	±		2114
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2114

36.1.32.74.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.74.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2114
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2114

36.1.32.74.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Code <Cd> contains one of the following elements (see [PendingReason38Choice](#) on page 2055 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2055
Or}	Proprietary <Prtry>	[1..1]	±		2058

36.1.32.74.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.75 PendingStatus46Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2115
Or}	Reason <Rsn>	[1..*]			2115
	Code <Cd>	[1..1]	±		2115
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2115

36.1.32.75.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.75.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2115
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2115

36.1.32.75.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Code <Cd> contains one of the following elements (see [PendingReason37Choice on page 2059](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2059
Or}	Proprietary <Prtry>	[1..1]	±		2059

36.1.32.75.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.76 PendingStatus45Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2116
Or}	Reason <Rsn>	[1..*]			2116
	Code <Cd>	[1..1]	±		2116
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2116

36.1.32.76.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.76.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2116
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2116

36.1.32.76.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Code <Cd> contains one of the following elements (see [PendingReason36Choice on page 2060](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2060
Or}	Proprietary <Prtry>	[1..1]	±		2063

36.1.32.76.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.77 RepairStatus17Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2117
Or}	Reason <Rsn>	[1..*]			2117
	Code <Cd>	[1..1]	±		2117
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2118

36.1.32.77.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.77.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2117
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2118

36.1.32.77.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair status.

Code <Cd> contains one of the following elements (see [RepairReason14Choice on page 2004](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2004
Or}	Proprietary <Prtry>	[1..1]	±		2005

36.1.32.77.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.78 RepairStatus16Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2118
Or}	Reason <Rsn>	[1..*]			2118
	Code <Cd>	[1..1]	±		2118
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2119

36.1.32.78.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.78.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2118
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2119

36.1.32.78.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following elements (see [RepairReason14Choice](#) on page 2004 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2004
Or}	Proprietary <Prtry>	[1..1]	±		2005

36.1.32.78.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.79 RepairStatus15Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2119
Or}	Reason <Rsn>	[1..*]			2119
	Code <Cd>	[1..1]	±		2119
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2120

36.1.32.79.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.79.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2119
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2120

36.1.32.79.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following elements (see [RepairReason13Choice](#) on page 2006 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2006
Or}	Proprietary <Prtry>	[1..1]	±		2007

36.1.32.79.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.80 RejectionStatus27Choice

Definition: Choice of rejection status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2120
Or}	Reason <Rsn>	[1..1]			2120
	Code <Cd>	[1..1]			2121
{Or	Code <Cd>	[1..1]	CodeSet		2121
Or}	Proprietary <Prtry>	[1..1]	±		2121
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2122

36.1.32.80.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.80.2 Reason <Rsn>

Presence: [1..1]

Definition: Specifies the reason of the rejection or repair status.

Reason <Rsn> contains the following **RejectionReason40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			2121
{Or	Code <Cd>	[1..1]	CodeSet		2121
Or}	Proprietary <Prtry>	[1..1]	±		2121
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2122

36.1.32.80.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **ConsentOrRejectionReason5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2121
Or}	Proprietary <Prtry>	[1..1]	±		2121

36.1.32.80.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Datatype: [CounterpartyResponseStatusReason1Code](#) on page 2204

CodeName	Name	Definition
CPTR	CounterpartyTransaction	Specifies that the response is related to an allegation from the counterparty.
CPCX	CounterpartyCancellation	Specifies that the response is related to the cancellation request of the counterparty.
CPMD	CounterpartyModification	Specifies that the response is related to the modification request of the counterparty.

36.1.32.80.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.80.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.81 PendingProcessingStatus16Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2122
Or}	Reason <Rsn>	[1..*]			2122
	Code <Cd>	[1..1]	±		2122
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2123

36.1.32.81.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.81.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2122
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2123

36.1.32.81.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following elements (see [PendingProcessingReason15Choice](#) on page 2023 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2024
Or}	Proprietary <Prtry>	[1..1]	±		2024

36.1.32.81.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.82 PendingProcessingStatus15Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2123
Or}	Reason <Rsn>	[1..*]			2123
	Code <Cd>	[1..1]	±		2123
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2124

36.1.32.82.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.82.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2123
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2124

36.1.32.82.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following elements (see [PendingProcessingReason14Choice](#) on page 2024 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2025
Or}	Proprietary <Prtry>	[1..1]	±		2026

36.1.32.82.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.83 PendingProcessingStatus14Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2124
Or}	Reason <Rsn>	[1..*]			2124
	Code <Cd>	[1..1]	±		2125
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2125

36.1.32.83.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.83.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following [PendingProcessingReason11](#) elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2125
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2125

36.1.32.83.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following elements (see [PendingProcessingReason13Choice](#) on page 2026 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2026
Or}	Proprietary <Prtry>	[1..1]	±		2027

36.1.32.83.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.84 AllegementStatus4Choice

Definition: Choice of format for the allegement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2125
Or}	Proprietary <Prtry>	[1..1]	±		2125

36.1.32.84.1 Code <Cd>

Presence: [1..1]

Definition: Status of the allegement reported.

Datatype: [AllegementStatus1Code](#) on page 2192

CodeName	Name	Definition
CANC	Cancelled	Allegement has been cancelled since the previous delta statement. The allegement was cancelled because of a mistake by the sender or because the alleging party cancelled its instruction.
REMO	Removed	Allegement has been removed since the previous delta statement. The allegement was removed because the alleged party sent its instruction.

36.1.32.84.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Status of the allegement reported.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.85 ProprietaryStatusAndReason7

Definition: Provides the proprietary status and reason of an instruction or an instruction cancellation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

36.1.32.85.1 ProprietaryStatus <PrtrySts>

Presence: [1..1]

Definition: Proprietary identification of the status related to an instruction.

ProprietaryStatus <PrtrySts> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.85.2 ProprietaryReason <PrtryRsn>

Presence: [0..*]

Definition: Proprietary identification of the reason related to a proprietary status.

Impacted by: [C1 AdditionalReasonInformationRule](#)

ProprietaryReason <PrtryRsn> contains the following elements (see [ProprietaryReason5](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.86 CancellationStatus20Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2127
Or}	Reason <Rsn>	[1..*]			2127
	Code <Cd>	[1..1]	±		2127
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2128

36.1.32.86.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.86.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2127
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2128

36.1.32.86.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following elements (see [CancellationReason28Choice](#) on page 2133 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2133
Or}	Proprietary <Prtry>	[1..1]	±		2133

36.1.32.86.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.87 CancellationStatus18Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2128
Or}	Reason <Rsn>	[1..*]			2128
	Code <Cd>	[1..1]	±		2128
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2129

36.1.32.87.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.87.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2128
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2129

36.1.32.87.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following elements (see [CancellationReason25Choice](#) on page 2134 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2134
Or}	Proprietary <Prtry>	[1..1]	±		2135

36.1.32.87.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.88 ResponseStatus8Choice

Definition: Choice of response status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Consented <Cnsntd>	[1..1]	±		2129
Or	Rejected <Rjctd>	[1..1]	±		2129
Or}	Pending <Pdg>	[1..1]	±		2130

36.1.32.88.1 Consented <Cnsntd>

Presence: [1..1]

Definition: Reason provided for the status.

Consented <Cnsntd> contains one of the following elements (see [ConsentStatus5Choice](#) on page 2074 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2075
Or}	Reason <Rsn>	[1..*]			2075
	Code <Cd>	[1..1]			2075
{Or	Code <Cd>	[1..1]	CodeSet		2075
Or}	Proprietary <Prtry>	[1..1]	±		2076
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2076

36.1.32.88.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Rejected status of an instruction, advice or request.

Rejected <Rjctd> contains one of the following elements (see [RejectionStatus27Choice](#) on page 2120 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2120
Or}	Reason <Rsn>	[1..1]			2120
	Code <Cd>	[1..1]			2121
{Or	Code <Cd>	[1..1]	CodeSet		2121
Or}	Proprietary <Prtry>	[1..1]	±		2121
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2122

36.1.32.88.3 Pending <Pdg>

Presence: [1..1]

Definition: Pending status of an instruction, advice or request.

Pending <Pdg> contains one of the following elements (see [PendingStatus20Choice](#) on page 2173 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Forwarded <Fwdd>	[1..1]	±		2173
Or}	UnderInvestigation <Udrlnvstgtn>	[1..1]	±		2173

36.1.32.89 ResponseStatus7Choice

Definition: Choice of format for the response status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2130
Or}	Proprietary <Prtry>	[1..1]	±		2131

36.1.32.89.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

Datatype: [ResponseStatus1Code](#) on page 2284

CodeName	Name	Definition
ACCP	PartlyAccepted	Part of the collateral is accepted, a part rejected.
ACCT	Accepted	Claim, substitution, proposal is fully accepted.
REJT	Rejected	Claim, substitution, proposal is fully rejected.

CodeName	Name	Definition
SUBR	SubstitutionAccepted	Party A agrees with the return part of the substitution and accepts to wait for the proposal of the new collateral.

36.1.32.89.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.90 FXCancellation4Choice

Definition: Choice of format for the forex cancellation information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		2131
Or}	Proprietary <Prtry>	[1..1]	±		2131

36.1.32.90.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the underlying forex transaction should also be cancelled. Yes means forex is to be cancelled. No means forex is to be retained.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 2336):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.32.90.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Forex cancellation information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.91 CancellationReason30Choice

Definition: Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2132
Or}	Proprietary <Prtry>	[1..1]	±		2133

36.1.32.91.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Datatype: [CancelledStatusReason12Code](#) on page 2194

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CANO	CancelledByOther	Transaction is cancelled by a party other than the instructing party, for example, a

CodeName	Name	Definition
		market infrastructure such as a stock exchange.
CREG	CancelledByIssuerRegistrar	Transaction has been cancelled by the issuer/registrar.

36.1.32.91.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.92 CancellationReason28Choice

Definition: Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2133
Or}	Proprietary <Prtry>	[1..1]	±		2133

36.1.32.92.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Datatype: [CancelledStatusReason5Code](#) on page 2195

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other. See Narrative.

36.1.32.92.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.93 CancellationReason25Choice

Definition: Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2134
Or}	Proprietary <Prtry>	[1..1]	±		2135

36.1.32.93.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Datatype: [CancelledStatusReason9Code](#) on page 2195

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.

36.1.32.93.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.94 Status22Choice

Definition: Choice of status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <AffirmSts>	[1..1]	±		2137
Or	AllocationStatus <AllcnSts>	[1..1]			2137
{Or	Code <Cd>	[1..1]	CodeSet		2137
Or}	Proprietary <Prtry>	[1..1]	±		2137
Or	RepoCallRequestStatus <RepoCallReqSts>	[1..1]	±		2138
Or	CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>	[1..1]			2138
{Or	Code <Cd>	[1..1]	CodeSet		2138
Or}	Proprietary <Prtry>	[1..1]	±		2139
Or	CorporateActionEventStage <CorpActnEvtStag>	[1..1]			2139
{Or	Code <Cd>	[1..1]	CodeSet		2139
Or}	Proprietary <Prtry>	[1..1]	±		2140
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		2140
Or	InstructionProcessingStatus <InstrPrcgSts>	[1..1]			2140
{Or	Code <Cd>	[1..1]	CodeSet		2140
Or}	Proprietary <Prtry>	[1..1]	±		2142
Or	MatchingStatus <MtchgSts>	[1..1]	±		2142
Or	RegistrationProcessingStatus <RegnPrcgSts>	[1..1]			2143
{Or	Code <Cd>	[1..1]	CodeSet		2143
Or}	Proprietary <Prtry>	[1..1]	±		2143
Or	ResponseStatus <RspnSts>	[1..1]	±		2143
Or	ReplacementProcessingStatus <RplcmntPrcgSts>	[1..1]			2144
{Or	Code <Cd>	[1..1]	CodeSet		2144
Or}	Proprietary <Prtry>	[1..1]	±		2145
Or	CancellationProcessingStatus <CxIPrcgSts>	[1..1]			2145
{Or	Code <Cd>	[1..1]	CodeSet		2145
Or}	Proprietary <Prtry>	[1..1]	±		2146
Or	SettlementStatus <SttlmSts>	[1..1]	±		2146
Or}	SettlementConditionModificationStatus <SttlmCondModSts>	[1..1]			2146
{Or	Code <Cd>	[1..1]	CodeSet		2146
Or}	Proprietary <Prtry>	[1..1]	±		2147

Constraints

- **StatusRule**

(Rule)

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

36.1.32.94.1 AffirmationStatus <AffirmSts>

Presence: [1..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see [AffirmationStatus9Choice](#) on page 2161 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2161
Or}	Proprietary <Prtry>	[1..1]	±		2161

36.1.32.94.2 AllocationStatus <AllcnSts>

Presence: [1..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

AllocationStatus <AllcnSts> contains one of the following **AllocationSatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2137
Or}	Proprietary <Prtry>	[1..1]	±		2137

36.1.32.94.2.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

Datatype: [AllocationStatus1Code](#) on page 2192

CodeName	Name	Definition
AOLF	FullyAllocated	Instruction has been fully covered by collateral.
AOLP	PartiallyAllocated	Instruction has been partially covered by collateral.

36.1.32.94.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.94.3 RepoCallRequestStatus <RepoCallReqSts>

Presence: [1..1]

Definition: Provides the status of the repurchase agreement call request.

RepoCallRequestStatus <RepoCallReqSts> contains one of the following elements (see [RepoCallRequestStatus10Choice](#) on page 2147 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2147
Or}	Proprietary <Prtry>	[1..1]	±		2147

36.1.32.94.4 CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>

Presence: [1..1]

Definition: Provides the status of a corporate action or the status of a payment.

CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts> contains one of the following **CorporateActionEventProcessingStatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2138
Or}	Proprietary <Prtry>	[1..1]	±		2139

36.1.32.94.4.1 Code <Cd>

Presence: [1..1]

Definition: Status of a corporate action or the status of a payment expressed as an ISO 20022 code.

Datatype: [CorporateActionEventProcessingStatus1Code](#) on page 2197

CodeName	Name	Definition
COMP	Complete	Specifies that a corporate action event processing has been completed.
PEND	Pending	Specifies that a corporate action event processing has not been completed.
RECD	Reconciled	Corporate action event processing specifying that the funds paid have been reconciled with the funds received from the agent (meaning that there is no more risk of payment to be reversed).

36.1.32.94.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Status of a corporate action or the status of a payment expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.94.5 CorporateActionEventStage <CorpActnEvtStag>

Presence: [1..1]

Definition: Stage in the corporate action event life cycle.

CorporateActionEventStage <CorpActnEvtStag> contains one of the following **CorporateActionEventStage4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2139
Or}	Proprietary <Prtry>	[1..1]	±		2140

36.1.32.94.5.1 Code <Cd>

Presence: [1..1]

Definition: Corporate action event stage expressed as an ISO 20022 code.

Datatype: [CorporateActionEventStage2Code](#) on page 2197

CodeName	Name	Definition
PWAL	ActionPeriod	Open for acceptance until the next specified deadline in the announcement (if any).
SUAP	SubjectToApproval	Subject to approval at the relevant meeting, eg, dividend.
APPD	Approved	Approved at the relevant meeting, eg, dividend.
UNAC	UnconditionalAsToAcceptance	The required level of acceptances specified in the terms of the offer has been achieved but there are still outstanding conditions to fulfil.
WHOU	WhollyUnconditional	Wholly unconditional; all conditions specified in the offer document have been satisfied.
CLDE	Deactivated	The offer is closed for acceptance.

CodeName	Name	Definition
LAPS	Lapsed	The event/offer conditions have not been met and the event/offer is terminated or lapsed.

36.1.32.94.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Corporate action event stage expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.94.6 InferredMatchingStatus <lfrdMtchgSts>

Presence: [1..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <lfrdMtchgSts> contains one of the following elements (see [MatchingStatus28Choice](#) on page 2166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2166
Or}	Proprietary <Prtry>	[1..1]	±		2166

36.1.32.94.7 InstructionProcessingStatus <InstrPrcgSts>

Presence: [1..1]

Definition: Provides the status of an instruction.

InstructionProcessingStatus <InstrPrcgSts> contains one of the following **InstructionProcessingStatus26Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2140
Or}	Proprietary <Prtry>	[1..1]	±		2142

36.1.32.94.7.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of an instruction.

Datatype: [InstructionProcessingStatus1Code](#) on page 2227

CodeName	Name	Definition
CAN1	Cancellation1	Pending cancellation; only one side has been input and a cancellation request has been sent.
CAN2	Cancellation2	Pending cancellation; both sides have been input, the trade has not yet been matched, and one side has sent a cancellation request.
CAN3	Cancellation3	Pending cancellation; both sides have been input, the trade is matched, and one side has sent a cancellation request.
CAND	Cancelled	Instruction has been cancelled.
CANO	CancelledByAnotherParty	Instruction has been cancelled by another party than the instructing party, for example, market infrastructure such as a stock exchange.
CANP	PendingCancellation	Cancellation request from yourself for this instruction is pending waiting for further processing.
CGEN	Generated	Account servicer or third party created the transaction. It was not instructed directly by the account owner.
COSE	FullyExecutedConfirmationSent	Order is fully executed and the confirmation was sent.
CPRC	CancellationRequested	Cancellation request from the counterparty is awaiting for your cancellation request or your consent.
DFLA	DefaultAction	Default action is taken.
DONE	Done	Order is partially filled and no further executions forthcoming for the trading day.
DONF	PartiallyFilledOrder	Order is partially filled and no further executions will take place.
EXCH	ReceivedAtStockExchange	Order has been received at the stock exchange.
EXSE	FullyExecutedExecutionSent	Order was fully executed and the execution sent.
FORC	ForcedRejection	Message has been sent automatically by the service provider to notify that settlement will not take place.
FUTU	Future	All checks relative to the instruction (except collateral) are successful.
INTE	ReceivedAtIntermediary	Order has been received at the intermediary.
NOTC	AlreadyMatchedAndAffirmed	Instruction cannot be cancelled as it has already been matched and affirmed.
OPOD	OpenOrder	Order is open.
OVER	OverAllocated	Quantity of financial instrument of the block trade has been overallocated.

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted for further processing by the account servicer.
PAFI	PartialFill	Order has been partially filled and the remaining quantity is warehoused.
PART	PartialCancel	Order has been partially cancelled as requested.
PPRC	PendingProcessing	Processing of the instruction is pending.
REJT	Rejected	Instruction has been rejected for further processing.
REPR	InRepair	Instruction is accepted but in repair.
SESE	SettlementInstructionSent	Settlement instruction has been sent to your custodian.
STIN	StandingInstruction	Standing instruction has been applied.
SUSP	TradingSuspendedByStockExchange	Trading is suspended by the stock exchange.
TREA	Treated	Transaction has been treated (triparty collateral status).
UNDE	UnderAllocated	Quantity of financial instrument of the block trade has been under allocated.
MPRC	ModificationRequested	Modification request from the counterparty is awaiting for your modification request or your consent.

36.1.32.94.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of an instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.94.8 MatchingStatus <MtchgSts>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see [MatchingStatus28Choice](#) on page 2166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2166
Or}	Proprietary <Prtry>	[1..1]	±		2166

36.1.32.94.9 RegistrationProcessingStatus <RegnPrpgSts>

Presence: [1..1]

Definition: Provides the status of the registration processing.

RegistrationProcessingStatus <RegnPrpgSts> contains one of the following **RegistrationProcessingStatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2143
Or}	Proprietary <Prtry>	[1..1]	±		2143

36.1.32.94.9.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the registration processing.

Datatype: [RegistrationProcessingStatus1Code](#) on page 2262

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Registration has been acknowledged/ accepted by the issuer/registrar.
REJT	Rejected	Registration has been rejected by the issuer/registrar.

36.1.32.94.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the registration processing.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.94.10 ResponseStatus <RspnSts>

Presence: [1..1]

Definition: Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

ResponseStatus <RspnSts> contains one of the following elements (see [ResponseStatus7Choice](#) on page 2130 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2130
Or}	Proprietary <Prtry>	[1..1]	±		2131

36.1.32.94.11 ReplacementProcessingStatus <RplcmntPrcgSts>

Presence: [1..1]

Definition: Provides the processing status of the replacement request.

ReplacementProcessingStatus <RplcmntPrcgSts> contains one of the following **ReplacementProcessingStatus9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2144
Or}	Proprietary <Prtry>	[1..1]	±		2145

36.1.32.94.11.1 Code <Cd>

Presence: [1..1]

Definition: Provides the processing status of the replacement request.

Datatype: [ReplacementProcessingStatus1Code](#) on page 2280

CodeName	Name	Definition
DEND	Denied	Replacement request cannot be executed.
EXCH	ReceivedAtStockExchange	Replacement request previously received from you has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Replacement request previously received from you has been received at intermediary (if not stock exchange).
PACK	Accepted	Replacement request has been accepted for further processing by the account servicer (technical receipt).
PART	PartialReplacementAccepted	Order is partially filled, replacement processing accepted for the remaining.
PEND	Pending	Replacement request is pending.
REJT	Rejected	Replacement request has been rejected for further processing.
REPL	Completed	Replacement request has been completed.
REPR	InRepair	Replacement request previously received from you is in repair.

36.1.32.94.11.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the processing status of the replacement request.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.94.12 CancellationProcessingStatus <CxIPrcgSts>

Presence: [1..1]

Definition: Provides the status of a cancellation request.

CancellationProcessingStatus <CxIPrcgSts> contains one of the following **CancellationProcessingStatus8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2145
Or}	Proprietary <Prtry>	[1..1]	±		2146

36.1.32.94.12.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of a cancellation request.

Datatype: [CancellationProcessingStatus1Code](#) on page 2193

CodeName	Name	Definition
CAND	CancellationCompleted	Cancellation has been completed.
CANP	PendingCancellation	Cancellation is pending. It is not known at this time whether cancellation can be affected.
DEND	Denied	Cancellation will not be executed.
EXCH	ReceivedAtStockExchange	Cancellation has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Cancellation has been received at the intermediary.
PACK	Accepted	Cancellation request has been acknowledged for further processing by the account servicer.
PARF	PartiallyFilled	Order is partially filled, cancellation processing accepted for the remainder.
REJT	Rejected	Cancellation has been rejected for further processing.

CodeName	Name	Definition
REPR	InRepair	Cancellation request is in repair.

36.1.32.94.12.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of a cancellation request.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.94.13 SettlementStatus <SttlmSts>

Presence: [1..1]

Definition: Provides the status of settlement of a transaction.

SettlementStatus <SttlmSts> contains one of the following elements (see [SettlementStatus25Choice](#) on page 2150 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2150
Or}	Proprietary <Prtry>	[1..1]	±		2150

36.1.32.94.14 SettlementConditionModificationStatus <SttlmCondModSts>

Presence: [1..1]

Definition: Provides the status of a securities settlement condition modification request.

SettlementConditionModificationStatus <SttlmCondModSts> contains one of the following **SettlementConditionModificationStatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2146
Or}	Proprietary <Prtry>	[1..1]	±		2147

36.1.32.94.14.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the securities settlement condition modification request.

Datatype: [SettlementConditionModificationStatus1Code](#) on page 2308

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted by the account servicer.
REJT	Rejected	Instruction has been rejected for further processing.
MODP	Pending	Modification is pending. At this time, it is unknown whether the modification can be affected.
DEND	Denied	Modification Request will not be executed.
MODC	Completed	Modification has been completed.

36.1.32.94.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the securities settlement condition modification request.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchemeNm>	[0..1]	Text		1570

36.1.32.95 RepoCallRequestStatus10Choice

Definition: Choice of format for the repurchase agreement call acknowledgement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2147
Or}	Proprietary <Prtry>	[1..1]	±		2147

36.1.32.95.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the repurchase agreement call request.

Datatype: [RepoCallRequestStatus1Code](#) on page 2281

CodeName	Name	Definition
CACK	AcknowledgedAccepted	Repurchase agreement call request is acknowledged/accepted.
DEND	Denied	Repurchase agreement call request is denied.

36.1.32.95.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the repurchase agreement call request.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.96 RepoCallRequestStatus9Choice

Definition: Choice of format for the repurchase agreement call acknowledgement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]			2148
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2148
Or}	Reason <Rsn>	[1..*]			2149
	Code <Cd>	[1..1]	±		2149
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2149
Or	Denied <Dnd>	[1..1]	±		2149
Or}	Proprietary <Prtry>	[1..1]	±		2150

36.1.32.96.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following **AcknowledgedAcceptedStatus27Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2148
Or}	Reason <Rsn>	[1..*]			2149
	Code <Cd>	[1..1]	±		2149
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2149

36.1.32.96.1.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.96.1.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2149
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2149

36.1.32.96.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Code <Cd> contains one of the following elements (see [AcknowledgementReason18Choice on page 2089](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2089
Or}	Proprietary <Prtry>	[1..1]	±		2089

36.1.32.96.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.96.2 Denied <Dnd>

Presence: [1..1]

Definition: Instruction/Request will not be executed.

Denied <Dnd> contains one of the following elements (see [DeniedStatus18Choice on page 2073](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2073
Or}	Reason <Rsn>	[1..*]			2074
	Code <Cd>	[1..1]	±		2074
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2074

36.1.32.96.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

36.1.32.97 SettlementStatus25Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2150
Or}	Proprietary <Prtry>	[1..1]	±		2150

36.1.32.97.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of settlement of an instruction/financial instrument movement.

Datatype: [SecuritiesSettlementStatus2Code](#) on page 2291

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
PENF	Failing	Instruction is failing. Settlement at the instructed settlement date is no longer possible.
USET	Unsettled	Instruction is unsettled.
SETT	Settled	Full settlement.
PAIN	PartialSettlement	Part of the instruction remains unsettled.

36.1.32.97.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of settlement of an instruction/financial instrument movement.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.98 SettlementStatus22Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2151
Or	Failing <Fng>	[1..1]			2152
{Or	NoSpecifiedReason <NoSpbfdRsn>	[1..1]	CodeSet		2152
Or}	Reason <Rsn>	[1..*]			2152
	Code <Cd>	[1..1]	±		2152
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2152
Or}	Proprietary <Prtry>	[1..1]	±		2153

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

36.1.32.98.1 Pending <Pdg>

Presence: [1..1]

Definition: Instruction is pending. Settlement at the instructed settlement date is still possible.

Pending <Pdg> contains one of the following elements (see [PendingStatus50Choice](#) on page 2112 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpbfdRsn>	[1..1]	CodeSet		2113
Or}	Reason <Rsn>	[1..*]			2113
	Code <Cd>	[1..1]	±		2113
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2113

36.1.32.98.2 Failing <FIng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <FIng> contains one of the following **FailingStatus12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2152
Or}	Reason <Rsn>	[1..*]			2152
	Code <Cd>	[1..1]	±		2152
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2152

36.1.32.98.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: NoReasonCode on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.98.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2152
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2152

36.1.32.98.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following elements (see [FailingReason11Choice](#) on page 2035 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2035
Or}	Proprietary <Prtry>	[1..1]	±		2039

36.1.32.98.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.98.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7 on page 2126](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

36.1.32.99 SettlementStatus21Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2153
Or	Failing <Fng>	[1..1]			2154
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		2154
Or}	Reason <Rsn>	[1..*]			2154
	Code <Cd>	[1..1]	±		2154
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2155
Or}	Proprietary <Prtry>	[1..1]	±		2155

Constraints

- **PendingToFailingRule**

(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

36.1.32.99.1 Pending <Pdg>

Presence: [1..1]

Definition: Instruction is pending. Settlement at the instructed settlement date is still possible.

Pending <Pdg> contains one of the following elements (see [PendingStatus47Choice](#) on page 2113 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2114
Or}	Reason <Rsn>	[1..*]			2114
	Code <Cd>	[1..1]	±		2114
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2114

36.1.32.99.2 Failing <FIng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <FIng> contains one of the following **FailingStatus12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2154
Or}	Reason <Rsn>	[1..*]			2154
	Code <Cd>	[1..1]	±		2154
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2155

36.1.32.99.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.99.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2154
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2155

36.1.32.99.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following elements (see [FailingReason11Choice](#) on page 2035 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2035
Or}	Proprietary <Prtry>	[1..1]	±		2039

36.1.32.99.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.99.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

36.1.32.100 SettlementStatus20Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		2156
Or	Failing <FIng>	[1..1]			2156
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2156
Or}	Reason <Rsn>	[1..*]			2156
	Code <Cd>	[1..1]	±		2157
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2157
Or}	Proprietary <Prtry>	[1..1]	±		2157

Constraints

- **PendingToFailingRule**
(Rule)

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

36.1.32.100.1 Pending <Pdg>

Presence: [1..1]

Definition: Instruction is pending. Settlement at the instructed settlement date is still possible.

Pending <Pdg> contains one of the following elements (see [PendingStatus45Choice](#) on page 2116 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2116
Or}	Reason <Rsn>	[1..*]			2116
	Code <Cd>	[1..1]	±		2116
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2116

36.1.32.100.2 Failing <Fng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <Fng> contains one of the following **FailingStatus11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2156
Or}	Reason <Rsn>	[1..*]			2156
	Code <Cd>	[1..1]	±		2157
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2157

36.1.32.100.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.100.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2157
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2157

36.1.32.100.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following elements (see [FailingReason10Choice](#) on page 2039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2039
Or}	Proprietary <Prtry>	[1..1]	±		2042

36.1.32.100.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.100.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

36.1.32.101 GeneratedReason6

Definition: Specifies the reason why the transaction was generated.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2157
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2158

36.1.32.101.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Code <Cd> contains one of the following elements (see [GeneratedReasons6Choice](#) on page 2085 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2085
Or}	Proprietary <Prtry>	[1..1]	±		2085

36.1.32.101.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.102 MatchingDenied4Choice

Definition: Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2158
Or}	Proprietary <Prtry>	[1..1]	±		2158

36.1.32.102.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the execution of a matching denial process.

Datatype: [MatchingProcess1Code](#) on page 2234

CodeName	Name	Definition
UNMT	Unmatch	The referenced transaction is requested to be unmatched.
MTRE	ResumeMatching	Matching process is to be resumed for the referenced transaction.

36.1.32.102.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the execution of a matching denial process.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.103 ProcessingStatus62Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		2159
Or	PendingProcessing <PdgPrcg>	[1..1]	±		2159
Or	Repair <Rpr>	[1..1]	±		2159
Or	PendingCancellation <PdgCxl>	[1..1]	±		2160
Or	Proprietary <Prtry>	[1..1]	±		2160
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C1	2160

36.1.32.103.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see [AcknowledgedAcceptedStatus25Choice](#) on page 2172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2172
Or}	Reason <Rsn>	[1..*]			2172
	Code <Cd>	[1..1]	±		2172
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2173

36.1.32.103.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see [PendingProcessingStatus15Choice](#) on page 2123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2123
Or}	Reason <Rsn>	[1..*]			2123
	Code <Cd>	[1..1]	±		2123
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2124

36.1.32.103.3 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see [RepairStatus16Choice](#) on page 2118 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpafdRsn>	[1..1]	CodeSet		2118
Or}	Reason <Rsn>	[1..*]			2118
	Code <Cd>	[1..1]	±		2118
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2119

36.1.32.103.4 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: A cancellation request from yourself for this instruction is pending waiting for further processing (only as a response to a SecuritiesTransactionStatusQuery). The pending status on the processing of a cancellation request must be provided using a SecuritiesTransactionCancellationRequestStatusAdvice.

PendingCancellation <PdgCxl> contains one of the following elements (see [PendingStatus46Choice](#) on page 2115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpafdRsn>	[1..1]	CodeSet		2115
Or}	Reason <Rsn>	[1..*]			2115
	Code <Cd>	[1..1]	±		2115
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2115

36.1.32.103.5 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

36.1.32.103.6 CancellationRequested <CxlReqd>

Presence: [1..1]

Definition: Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.

Impacted by: [C1 AdditionalReasonInformationRule](#)

CancellationRequested <CxlReqd> contains the following elements (see [ProprietaryReason5](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.104 AffirmationStatus9Choice

Definition: Choice of format for the affirmation status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2161
Or}	Proprietary <Prtry>	[1..1]	±		2161

36.1.32.104.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the trade at confirmation level at the time the settlement instruction was sent.

Datatype: [AffirmationStatus1Code](#) on page 2192

CodeName	Name	Definition
AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

36.1.32.104.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the trade at confirmation level at the time the settlement instruction was sent.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.105 MatchingStatus29Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	2162
Or	Unmatched <Umtchd>	[1..1]			2162
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2163
Or}	Reason <Rsn>	[1..*]			2163
	Code <Cd>	[1..1]	±		2163
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2163
Or}	Proprietary <Prtry>	[1..1]	±		2163

36.1.32.105.1 Matched <Mtchd>

Presence: [1..1]

Definition: Status is matched.

Impacted by: [C1 AdditionalReasonInformationRule](#)

Matched <Mtchd> contains the following elements (see [ProprietaryReason5](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.105.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus19Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		2163
Or}	Reason <Rsn>	[1..*]			2163
	Code <Cd>	[1..1]	±		2163
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2163

36.1.32.105.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.105.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2163
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2163

36.1.32.105.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Code <Cd> contains one of the following elements (see [UnmatchedReason25Choice](#) on page 1998 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1999
Or}	Proprietary <Prtry>	[1..1]	±		2001

36.1.32.105.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.105.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

36.1.32.106 MatchingStatus32Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	2164
Or	Unmatched <Umtchd>	[1..1]			2164
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2165
Or}	Reason <Rsn>	[1..*]			2165
	Code <Cd>	[1..1]	±		2165
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2165
Or}	Proprietary <Prtry>	[1..1]	±		2166

36.1.32.106.1 Matched <Mtchd>

Presence: [1..1]

Definition: Status is matched.

Impacted by: [C1 AdditionalReasonInformationRule](#)

Matched <Mtchd> contains the following elements (see [ProprietaryReason5](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.106.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtdhd> contains one of the following **UnmatchedStatus21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		2165
Or}	Reason <Rsn>	[1..*]			2165
	Code <Cd>	[1..1]	±		2165
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2165

36.1.32.106.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode on page 2235](#)

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.106.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2165
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2165

36.1.32.106.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Code <Cd> contains one of the following elements (see [UnmatchedReason27Choice on page 1994](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1994
Or}	Proprietary <Prtry>	[1..1]	±		1996

36.1.32.106.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text on page 2343](#)

36.1.32.106.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

36.1.32.107 MatchingStatus28Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2166
Or}	Proprietary <Prtry>	[1..1]	±		2166

36.1.32.107.1 Code <Cd>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

Datatype: [MatchingStatus1Code](#) on page 2234

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

36.1.32.107.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.32.108 MatchingStatus30Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	2167
Or	Unmatched <Umtchd>	[1..1]			2167
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2168
Or}	Reason <Rsn>	[1..*]			2168
	Code <Cd>	[1..1]	±		2168
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2168
Or}	Proprietary <Prtry>	[1..1]	±		2168

36.1.32.108.1 Matched <Mtchd>

Presence: [1..1]

Definition: Status is matched.

Impacted by: [C1 AdditionalReasonInformationRule](#)

Matched <Mtchd> contains the following elements (see [ProprietaryReason5](#) on page 2110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2110
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2110

Constraints

- **AdditionalReasonInformationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.108.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2168
Or}	Reason <Rsn>	[1..*]			2168
	Code <Cd>	[1..1]	±		2168
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2168

36.1.32.108.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.108.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2168
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2168

36.1.32.108.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Code <Cd> contains one of the following elements (see [UnmatchedReason26Choice](#) on page 1996 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1996
Or}	Proprietary <Prtry>	[1..1]	±		1998

36.1.32.108.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.108.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see [ProprietaryStatusAndReason7](#) on page 2126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2126
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	2126

36.1.32.109 ProprietaryStatusAndReason6

Definition: Provides the proprietary status and reason of an instruction or an instruction cancellation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		2169
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	2169

36.1.32.109.1 ProprietaryStatus <PrtrySts>

Presence: [1..1]

Definition: Proprietary identification of the status related to an instruction.

ProprietaryStatus <PrtrySts> contains the following elements (see [GenericIdentification30](#) on page 1569 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1569
	Issuer <Issr>	[1..1]	Text		1569
	SchemeName <SchmeNm>	[0..1]	Text		1569

36.1.32.109.2 ProprietaryReason <PrtryRsn>

Presence: [0..*]

Definition: Proprietary identification of the reason related to a proprietary status.

Impacted by: [C4 AdditionalReasonInformationRule](#)

ProprietaryReason <PrtryRsn> contains the following elements (see [ProprietaryReason4](#) on page 2111 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		2111
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2111

Constraints

- **AdditionalReasonInformationRule**
(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.110 AcknowledgedAcceptedStatus30Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2170
Or}	Reason <Rsn>	[1..*]			2170
	Code <Cd>	[1..1]	±		2170
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2171

36.1.32.110.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: NoReasonCode on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.110.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2170
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2171

36.1.32.110.2.1 Code <Cd>

Presence: [1..1]

Definition: Choice of format for the acknowledgement reason.

Code <Cd> contains one of the following elements (see [AcknowledgementReason21Choice on page 2088](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2088
Or}	Proprietary <Prtry>	[1..1]	±		2089

36.1.32.110.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.111 AcknowledgedAcceptedStatus31Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2171
Or}	Reason <Rsn>	[1..*]			2171
	Code <Cd>	[1..1]	±		2171
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2172

36.1.32.111.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.111.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2171
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2172

36.1.32.111.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following elements (see [AcknowledgementReason22Choice](#) on page 2087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2087
Or}	Proprietary <Prtry>	[1..1]	±		2088

36.1.32.111.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.112 AcknowledgedAcceptedStatus25Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		2172
Or}	Reason <Rsn>	[1..*]			2172
	Code <Cd>	[1..1]	±		2172
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2173

36.1.32.112.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: [NoReasonCode](#) on page 2235

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.112.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		2172
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		2173

36.1.32.112.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following elements (see [AcknowledgementReason16Choice](#) on page 2090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2090
Or}	Proprietary <Prtry>	[1..1]	±		2090

36.1.32.112.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: [RestrictedFINXMax210Text](#) on page 2343

36.1.32.113 PendingStatus20Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Forwarded <Fwdd>	[1..1]	±		2173
Or}	UnderInvestigation <UdrInvstgtn>	[1..1]	±		2173

36.1.32.113.1 Forwarded <Fwdd>

Presence: [1..1]

Definition: Allegement is forwarded.

Forwarded <Fwdd> contains the following elements (see [NoSpecifiedReason1](#) on page 1990 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpbfdRsn>	[1..1]	CodeSet		1990

36.1.32.113.2 UnderInvestigation <UdrInvstgtn>

Presence: [1..1]

Definition: Allegement is under investigation.

UnderInvestigation <UdrInvstgtn> contains the following elements (see [NoSpecifiedReason1](#) on page 1990 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpbfdRsn>	[1..1]	CodeSet		1990

36.1.33 System Identification

36.1.33.1 ClearingSystemIdentification2Choice

Definition: Choice of a clearing system identifier.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2174
Or}	Proprietary <Prtry>	[1..1]	Text		2174

36.1.33.1.1 Code <Cd>

Presence: [1..1]

Definition: Identification of a clearing system, in a coded form as published in an external list.

Datatype: [ExternalClearingSystemIdentification1Code on page 2212](#)

36.1.33.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Identification code for a clearing system, that has not yet been identified in the list of clearing systems.

Datatype: [Max35Text on page 2339](#)

36.1.34 Transaction Type

36.1.34.1 SettlementTransactionCondition26Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2174
Or}	Proprietary <Prtry>	[1..1]	±		2175

36.1.34.1.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: [SettlementTransactionCondition4Code on page 2315](#)

CodeName	Name	Definition
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).

CodeName	Name	Definition
PHYS	Physical	Securities are to be physically settled.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.

36.1.34.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchemeNm>	[0..1]	Text		1570

36.1.34.2 TradeTransactionCondition6Choice

Definition: Choice of format for the trade transaction condition.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2175
Or}	Proprietary <Prtry>	[1..1]	±		2176

36.1.34.2.1 Code <Cd>

Presence: [1..1]

Definition: Trade conditions expressed as an ISO 20022 code.

Datatype: [TradeTransactionCondition4Code](#) on page 2319

CodeName	Name	Definition
CBNS	CumBonus	Indicates whether the trade is executed cum bonus.
XBNS	ExBonus	Indicates whether the trade is executed ex bonus.
CCPN	CumCoupon	Indicates whether the trade is executed cum coupon.
XCPN	ExCoupon	Indicates whether the trade is executed ex coupon.

CodeName	Name	Definition
CDIV	CumDividend	Indicates whether the trade is executed cum dividend.
XDIV	ExDividend	Indicates whether the trade is executed ex dividend.
CRTS	CumRights	Indicates whether the trade is executed cum rights.
XRTS	ExRights	Indicates whether the trade is executed ex rights.
CWAR	CumWarrant	Indicates whether the trade is executed cum warrant.
XWAR	ExWarrant	Indicates whether the trade is executed ex warrant.
SPCU	SpecialCumDividend	Indicates whether the trade is executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	SpecialExDividend	Indicates whether the trade is executed with a special ex dividend, that is, selling before the ex date without the coupon.
GTDL	GuaranteedDelivery	Indicates whether the delivery of the financial instrument on settlement date is guaranteed.
BCRO	ResultOption	Result of option when set. (UK specific).
BCRP	ResultRepo	Result of repo when set (UK specific).
BCFD	DeliveryForm	Form of delivery, not for foreign registration when unset (UK specific).
BCBL	BoardLot	Board lots, not set for odd lots (UK specific).
BCBN	BadName	Bad names, not set for good names (UK specific).
MAPR	MarketPrice	Trade was executed at market price.
NEGO	NegotiatedTrade	Trade for which the price is not the one quoted but an improved one, that is, the negotiated price.
NMPR	NonMarketPrice	Trade was executed outside of normal market conditions, for example, in the case of an iceberg order.
BCPD	DeliverCountryIncorporation	Place of delivery, in country of incorporation when unset (UK specific).

36.1.34.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.34.3 TransactionActivity4Choice

Definition: Choice of format for the transaction activity identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2177
Or}	Proprietary <Prtry>	[1..1]	±		2177

36.1.34.3.1 Code <Cd>

Presence: [1..1]

Definition: Transaction type expressed as an ISO 20022 code.

Datatype: [TransactionActivity1Code](#) on page 2321

CodeName	Name	Definition
BOLE	BorrowingLendingActivity	Transaction relates to lending/borrowing.
CLAI	MarketClaim	Transaction relates to a market claim following a corporate action.
COLL	CollateralActivity	Transaction relates to collateral.
CORP	CorporateActionActivity	Transaction relates to corporate action.
SETT	SettlementandClearingActivity	Transaction relates to settlement and clearing.

36.1.34.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.34.4 SettlementTransactionCondition22Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2178
Or}	Proprietary <Prtry>	[1..1]	±		2179

36.1.34.4.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: SettlementTransactionCondition6Code on page 2315

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.

CodeName	Name	Definition
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.
RHYP	Rehypotheccation	Collateral position is available for other purposes (for example, onwards delivery).
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.

36.1.34.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.34.5 SettlementTransactionCondition28Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2179
Or}	Proprietary <Prtry>	[1..1]	±		2181

36.1.34.5.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: [SettlementTransactionCondition10Code](#) on page 2309

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.

CodeName	Name	Definition
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.

36.1.34.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.34.6 SettlementTransactionCondition29Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2181
Or}	Proprietary <Prtry>	[1..1]	±		2182

36.1.34.6.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: [SettlementTransactionCondition8Code](#) on page 2316

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.

CodeName	Name	Definition
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.

36.1.34.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.1.34.7 SettlementTransactionCondition21Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		2183
Or}	Proprietary <Prtry>	[1..1]	±		2184

36.1.34.7.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: [SettlementTransactionCondition3Code](#) on page 2314

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the

CodeName	Name	Definition
		payment will be enacted by the central securities depository.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
UNEX	Unexposed	Delivery cannot be performed until money is received.

36.1.34.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification47](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1570
	Issuer <Issr>	[1..1]	Text		1570
	SchemeName <SchmeNm>	[0..1]	Text		1570

36.2 Message Datatypes

36.2.1 Amount

36.2.1.1 ActiveCurrencyAndAmount

Definition: A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	ActiveCurrencyCode on page 2190

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.2.1.2 ActiveOrHistoricCurrencyAndAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	ActiveOrHistoricCurrencyCode on page 2191

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

36.2.1.3 RestrictedFINActiveCurrencyAndAmount

Definition: A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	ActiveCurrencyCode on page 2190

Format

minInclusive	0
totalDigits	14
fractionDigits	5

Constraints

• **ActiveCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005

– *Error Text:* Invalid currency code

• **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits

36.2.1.4 RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	ActiveOrHistoricCurrencyCode on page 2191

Format

minInclusive	0
totalDigits	14
fractionDigits	13

Constraints

• **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00006

– *Error Text:* Invalid currency code.

36.2.1.5 RestrictedFINActiveOrHistoricCurrencyAndAmount

Definition: Number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	ActiveOrHistoricCurrencyCode on page 2191

Format

minInclusive	0
totalDigits	14
fractionDigits	5

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits

36.2.1.6 RestrictedFINImpliedCurrencyAndAmount

Definition: Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

Type: Amount

Format

minInclusive	0
totalDigits	14
fractionDigits	5

36.2.2 CodeSet

36.2.2.1 AcknowledgementReason3Code

Definition: Specifies additional information about the processed instruction.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.

36.2.2.2 AcknowledgementReason5Code

Definition: Specifies additional information about the processed instruction.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.

CodeName	Name	Definition
RQWV	AcceptedWithoutVotingRights	Instruction registration is accepted but the registration is not in full, that is, not with voting rights.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

36.2.2.3 AcknowledgementReason6Code

Definition: Specifies additional information about the processed instruction.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

36.2.2.4 AcknowledgementReason9Code

Definition: Specifies additional information about a processed instruction.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

36.2.2.5 ActiveCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ActiveCurrency**
(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

36.2.2.6 ActiveOrHistoricCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

36.2.2.7 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.

CodeName	Name	Definition
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

36.2.2.8 AffirmationStatus1Code

Definition: Specifies the affirmation status of a trade.

Type: CodeSet

CodeName	Name	Definition
AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

36.2.2.9 AllegementStatus1Code

Definition: Specifies the status of an allegement.

Type: CodeSet

CodeName	Name	Definition
CANC	Cancelled	Allegement has been cancelled since the previous delta statement. The allegement was cancelled because of a mistake by the sender or because the alleging party cancelled its instruction.
REMO	Removed	Allegement has been removed since the previous delta statement. The allegement was removed because the alleged party sent its instruction.

36.2.2.10 AllocationStatus1Code

Definition: Specifies the status of allocation of collateral to cover the instruction.

Type: CodeSet

CodeName	Name	Definition
AOLF	FullyAllocated	Instruction has been fully covered by collateral.
AOLP	PartiallyAllocated	Instruction has been partially covered by collateral.

36.2.2.11 AutoBorrowing1Code

Definition: Specifies the condition under which automatic borrowing is allowed.

Type: CodeSet

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.

CodeName	Name	Definition
YBOR	Automatic	Automatic borrowing should take place.

36.2.2.12 AutoBorrowing2Code

Definition: Specifies the condition under which automatic borrowing is allowed.

Type: CodeSet

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.
RTRN	Return	Return of stocks should take place.

36.2.2.13 BlockTrade1Code

Definition: Specifies whether the instruction is the parent or a children of a block trade.

Type: CodeSet

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

36.2.2.14 BusinessMessagePriorityCode

Definition: Specifies the priority levels for the BusinessMessage.

The different priorities are typically user / service / implementation dependent. The semantics of the different values for a Message (Set) need to be defined by the relevant user community (SEG.).

Type: CodeSet

Constraints

- **ValidationByTable**
(Rule)

36.2.2.15 CancellationProcessingStatus1Code

Definition: Specifies the status of a cancellation request.

Type: CodeSet

CodeName	Name	Definition
CAND	CancellationCompleted	Cancellation has been completed.
CANP	PendingCancellation	Cancellation is pending. It is not known at this time whether cancellation can be affected.

CodeName	Name	Definition
DEND	Denied	Cancellation will not be executed.
EXCH	ReceivedAtStockExchange	Cancellation has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Cancellation has been received at the intermediary.
PACK	Accepted	Cancellation request has been acknowledged for further processing by the account servicer.
PARF	PartiallyFilled	Order is partially filled, cancellation processing accepted for the remainder.
REJT	Rejected	Cancellation has been rejected for further processing.
REPR	InRepair	Cancellation request is in repair.

36.2.2.16 CancelledStatusReason12Code

Definition: Specifies the underlying reason for the cancellation of the associated transaction.

Type: CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CANO	CancelledByOther	Transaction is cancelled by a party other than the instructing party, for example, a market infrastructure such as a stock exchange.
CREG	CancelledByIssuerRegistrar	Transaction has been cancelled by the issuer/registrar.

36.2.2.17 CancelledStatusReason16Code

Definition: Specifies the reason for the cancellation status.

Type: CodeSet

Format

minLength 1
 maxLength 4

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
BYIY	CancelledDueToBuyIn	Instruction has been cancelled because a buy-in has been initiated.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

36.2.2.18 CancelledStatusReason5Code

Definition: Specifies the underlying reason for the cancellation of the associated transaction.

Type: CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other. See Narrative.

36.2.2.19 CancelledStatusReason9Code

Definition: Specifies the underlying reason for the cancellation of the associated transaction.

Type: CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.

36.2.2.20 CashSettlementSystem2Code

Definition: Specifies the cash settlement system used.

Type: CodeSet

CodeName	Name	Definition
GROS	GrossSettlementSystem	Settle money through gross settlement system.
NETS	NetSettlementSystem	Settle money through net settlement system.

36.2.2.21 CopyDuplicate1Code

Definition: Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

Type: CodeSet

CodeName	Name	Definition
CODU	CopyDuplicate	Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is being sent as a copy to a party other than the account owner, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

36.2.2.22 CorporateActionEventProcessingStatus1Code

Definition: Specifies the stage in the corporate action event life cycle.

Type: CodeSet

CodeName	Name	Definition
COMP	Complete	Specifies that a corporate action event processing has been completed.
PEND	Pending	Specifies that a corporate action event processing has not been completed.
RECD	Reconciled	Corporate action event processing specifying that the funds paid have been reconciled with the funds received from the agent (meaning that there is no more risk of payment to be reversed).

36.2.2.23 CorporateActionEventStage2Code

Definition: Specifies the stage of the corporate action event.

Type: CodeSet

CodeName	Name	Definition
PWAL	ActionPeriod	Open for acceptance until the next specified deadline in the announcement (if any).
SUAP	SubjectToApproval	Subject to approval at the relevant meeting, eg, dividend.
APPD	Approved	Approved at the relevant meeting, eg, dividend.
UNAC	UnconditionalAsToAcceptance	The required level of acceptances specified in the terms of the offer has been achieved but there are still outstanding conditions to fulfil.
WHOU	WhollyUnconditional	Wholly unconditional; all conditions specified in the offer document have been satisfied.
CLDE	Deactivated	The offer is closed for acceptance.
LAPS	Lapsed	The event/offer conditions have not been met and the event/offer is terminated or lapsed.

36.2.2.24 CorporateActionEventType33Code

Definition: Specifies the corporate action event type.

Type: CodeSet

CodeName	Name	Definition
ACTV	ActiveTradingStatus	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually

CodeName	Name	Definition
		comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
DFLT	BondDefault	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
BONU	BonusIssue	Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding.
EXRI	CallOnIntermediateSecurities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
CAPD	CapitalDistribution	Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	CapitalGainsDistribution	Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
DRCA	CashDistributionFromNonEligibleSecuritiesSales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DVCA	CashDividend	Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.
CHAN	Change	Information regarding a change further described in the corporate action details.

CodeName	Name	Definition
COOP	CompanyOption	Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.
CLSA	ClassActionProposedSettlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ ratio.
CREV	CreditEvent	Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions).
DECR	DecreaseInValue	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
DETI	Detachment	Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.
DVOP	DividendOption	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend

CodeName	Name	Definition
		rather than investing the dividend in the market.
DRIP	DividendReinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DTCH	DutchAuction	Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
REDM	FinalMaturity	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
MCAL	FullCall	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
INCR	IncreaseInValue	Increase in the face value of a single security. The number of circulating securities remains unchanged.
PPMT	InstalmentCall	Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
INTR	InterestPayment	Interest payment distributed to holders of an interest bearing asset.
RHDI	IntermediateSecuritiesDistribution	Distribution of intermediate securities that gives the holder the right to take part in a future event.
LIQU	LiquidationDividend	Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.

CodeName	Name	Definition
EXTM	MaturityExtension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.
NOOF	NonOfficialOffer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
CERT	NonUSTEFRADCertification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
ODLT	OddLotSalePurchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OTHR	OtherEvent	Other event, use only when no other event type applies, for example, a new event type.
PARI	PariPassu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches.
PCAL	PartialRedemptionWithoutPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT).
PRED	PartialRedemptionWithPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.
PINK	PayInKind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.

CodeName	Name	Definition
PLAC	PlaceOfIncorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PDEF	Prefunding	Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PRIO	PriorityIssue	Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders.
BPUT	PutRedemption	Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	RemarketingAgreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.
BIDS	RepurchaseOffer	Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
SPLR	ReverseStockSplit	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
RHTS	RightsIssue	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.
DVSC	ScripDividend	Dividend or interest paid in the form of scrip.
SHPR	SharesPremiumDividend	Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	SmallestNegotiableUnit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.

CodeName	Name	Definition
SOFF	SpinOff	Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
DVSE	StockDividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
SPLF	StockSplit	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
TREC	TaxReclaim	Event related to tax reclaim activities.
TEND	Tender	Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
DLST	TradingStatusDelisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
SUSP	TradingStatusSuspended	Trading in the security has been suspended.
EXWA	WarrantExercise	Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue).
WTRC	WithholdingTaxReliefCertification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
WRTH	Worthless	Booking out of valueless securities.
ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes.
MTNG	SecuritiesHoldersMeeting	Ordinary or annual or extraordinary or special general meeting.
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.
TNDP	TaxOnNonDistributedProceeds	Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.

36.2.2.25 CorporateActionOption5Code

Definition: Specifies the corporate action options available to the account owner.

Type: CodeSet

CodeName	Name	Definition
CASH	Cash	Option to choose cash.
SECU	Security	Distribution of securities to holders.

36.2.2.26 CounterpartyResponseStatusReason1Code

Definition: Specifies the type of counterparty's action the response is related to.

Type: CodeSet

CodeName	Name	Definition
CPTR	CounterpartyTransaction	Specifies that the response is related to an allegation from the counterparty.
CPCX	CounterpartyCancellation	Specifies that the response is related to the cancellation request of the counterparty.
CPMD	CounterpartyModification	Specifies that the response is related to the modification request of the counterparty.

36.2.2.27 CountryCode

Definition: Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Type: CodeSet

Format

pattern [A-Z]{2,2}

Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

36.2.2.28 CreditDebitCode

Definition: Specifies if an operation is an increase or a decrease.

Type: CodeSet

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.2.2.29 DateType3Code

Definition: Specifies a type of date.

Type: CodeSet

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

36.2.2.30 DateType4Code

Definition: Specifies a type of date.

Type: CodeSet

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.
UKWN	Unknown	Date is unknown by the sender or has not been established.

36.2.2.31 DateType5Code

Definition: Specifies a type of date.

Type: CodeSet

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

36.2.2.32 DeliveryReceiptType2Code

Definition: Specifies how the transaction is to be settled.

Type: CodeSet

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

36.2.2.33 DeliveryReturn1Code

Definition: Specifies the type of delivery return.

Type: CodeSet

CodeName	Name	Definition
UNRE	UnrecognisedDelivery	Original delivery is not recognized.
DQUA	WrongQuantity	Wrong quantity delivered in the original instruction.
DMON	WrongSettlementAmount	Wrong settlement amount settled in the original delivery.
PART	PartialDelivery	Only a portion of the original transaction quantity was delivered by the Central Securities Depository (CSD).
SAFE	AccountMissing	Account information is missing in the original delivery.
DUEB	DueBillMissing	Due bill information missing in the original delivery.
PARD	PartialReturn	Portion of the original transaction quantity was returned by the receiver.

36.2.2.34 DeniedReason3Code

Definition: Specifies the denied reason.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

36.2.2.35 DeniedReason4Code

Definition: Specifies the denied reason.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAN	DeniedSinceAlreadyCancelled	Cancellation request was denied since the instruction has already been cancelled.
DPRG	DeniedSinceInProgress	Cancellation request was denied because the process of settlement is in progress.

CodeName	Name	Definition
DREP	DeniedSinceRepoEnded	Cancellation request was denied because the repo was cancelled.
DSET	DeniedSinceAlreadySettled	Cancellation request was denied because the instruction was already settled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.

36.2.2.36 DeniedReason6Code

Definition: Specifies the denied reason.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.

36.2.2.37 DeniedReason7Code

Definition: Specifies the denied reason.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
IPNC	InstructionProcessed	Instruction has been processed and cannot be cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

36.2.2.38 DistributionPolicy1Code

Definition: Specifies if income is to be paid out (distributed) or retained (accumulated).

Type: CodeSet

CodeName	Name	Definition
DIST	Distribution	Income is distributed to the investors in the fund.
ACCU	Accumulation	Income is added to the capital of the fund.

36.2.2.39 Eligibility1Code

Definition: Identifies the type of investor. The rules that apply to each type of client are different.

Type: CodeSet

CodeName	Name	Definition
ELIG	EligibleCounterparty	Eligible customers are the most sophisticated level of investor, able to opt out of some the protections afforded by conduct of business rules.

CodeName	Name	Definition
RETL	RetailClient	Retail customers are the least sophisticated level of investor.
PROF	ProfessionalClient	Professional customers are, for example, investment firms, credit institutions, insurance companies.

36.2.2.40 EventFrequency3Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

36.2.2.41 EventFrequency4Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.

36.2.2.42 EventFrequency7Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.

CodeName	Name	Definition
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
QUTR	Quarterly	Event takes place every three months or four times a year.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
TWMN	TwiceAMonth	Event takes place two times a month.
OVNG	Overnight	Event takes place overnight.
ONDE	OnDemand	Event takes place on demand.

36.2.2.43 ExposureType12Code

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	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
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 agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).

CodeName	Name	Definition
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
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 sell 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.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.

36.2.2.44 ExternalClearingSystemIdentification1Code

Definition: Specifies the clearing system identification code, as published in an external clearing system identification code list.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	5

36.2.2.45 ExternalFinancialInstitutionIdentification1Code

Definition: Specifies the external financial institution identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

36.2.2.46 ExternalFinancialInstrumentIdentificationType1Code

Definition: Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

36.2.2.47 ExternalOrganisationIdentification1Code

Definition: Specifies the external organisation identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

36.2.2.48 ExternalPersonIdentification1Code

Definition: Specifies the external person identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

36.2.2.49 FailingReason1Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.

CodeName	Name	Definition
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.

CodeName	Name	Definition
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.

CodeName	Name	Definition
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

36.2.2.50 FailingReason2Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.

CodeName	Name	Definition
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.

CodeName	Name	Definition
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.

CodeName	Name	Definition
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.2.2.51 FailingReason3Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.

CodeName	Name	Definition
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed

CodeName	Name	Definition
		person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

CodeName	Name	Definition
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.2.2.52 FailingReason4Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are stolen, in dispute, under objection etc.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.

CodeName	Name	Definition
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.

CodeName	Name	Definition
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.

CodeName	Name	Definition
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREL	PartiallyReleased	Transaction has been partially released.
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.

36.2.2.53 FormOfSecurity1Code

Definition: Form of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

36.2.2.54 GeneratedReason3Code

Definition: Specifies the reason why the transaction was generated.

Type: CodeSet

CodeName	Name	Definition
COLL	CollateralManagement	Transaction has been generated for collateral management purposes.
CLAI	MarketClaim	Transaction resulting from a market claim.
OTHR	Other	Other. See Narrative.

CodeName	Name	Definition
RODE	ReturnRefusedDumps	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
SPLI	SplitShaping	Transaction has been generated to enable settlement following a shortage of position.
THRD	ThirdParty	Transaction has been generated by a third party, for example, a central counterparty.
TRAN	Transformation	Transaction has been generated due to transformation following a corporate action.

36.2.2.55 InstructionProcessingStatus1Code

Definition: Specifies the status of an instruction.

Type: CodeSet

CodeName	Name	Definition
CAN1	Cancellation1	Pending cancellation; only one side has been input and a cancellation request has been sent.
CAN2	Cancellation2	Pending cancellation; both sides have been input, the trade has not yet been matched, and one side has sent a cancellation request.
CAN3	Cancellation3	Pending cancellation; both sides have been input, the trade is matched, and one side has sent a cancellation request.
CAND	Cancelled	Instruction has been cancelled.
CANO	CancelledByAnotherParty	Instruction has been cancelled by another party than the instructing party, for example, market infrastructure such as a stock exchange.
CANP	PendingCancellation	Cancellation request from yourself for this instruction is pending waiting for further processing.
CGEN	Generated	Account servicer or third party created the transaction. It was not instructed directly by the account owner.
COSE	FullyExecutedConfirmationSent	Order is fully executed and the confirmation was sent.
CPRC	CancellationRequested	Cancellation request from the counterparty is awaiting for your cancellation request or your consent.
DFLA	DefaultAction	Default action is taken.
DONE	Done	Order is partially filled and no further executions forthcoming for the trading day.

CodeName	Name	Definition
DONF	PartiallyFilledOrder	Order is partially filled and no further executions will take place.
EXCH	ReceivedAtStockExchange	Order has been received at the stock exchange.
EXSE	FullyExecutedExecutionSent	Order was fully executed and the execution sent.
FORC	ForcedRejection	Message has been sent automatically by the service provider to notify that settlement will not take place.
FUTU	Future	All checks relative to the instruction (except collateral) are successful.
INTE	ReceivedAtIntermediary	Order has been received at the intermediary.
NOTC	AlreadyMatchedAndAffirmed	Instruction cannot be cancelled as it has already been matched and affirmed.
OPOD	OpenOrder	Order is open.
OVER	OverAllocated	Quantity of financial instrument of the block trade has been overallocated.
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted for further processing by the account servicer.
PAFI	PartialFill	Order has been partially filled and the remaining quantity is warehoused.
PART	PartialCancel	Order has been partially cancelled as requested.
PPRC	PendingProcessing	Processing of the instruction is pending.
REJT	Rejected	Instruction has been rejected for further processing.
REPR	InRepair	Instruction is accepted but in repair.
SESE	SettlementInstructionSent	Settlement instruction has been sent to your custodian.
STIN	StandingInstruction	Standing instruction has been applied.
SUSP	TradingSuspendedByStockExchange	Trading is suspended by the stock exchange.
TREA	Treated	Transaction has been treated (triparty collateral status).
UNDE	UnderAllocated	Quantity of financial instrument of the block trade has been under allocated.
MPRC	ModificationRequested	Modification request from the counterparty is awaiting for your modification request or your consent.

36.2.2.56 InterestComputationMethod2Code

Definition: Specifies the method used to compute accruing interest of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued 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

CodeName	Name	Definition
		separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day 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

CodeName	Name	Definition
		30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

36.2.2.57 InvestmentFundRole2Code

Definition: Specifies the role played by an actor in an investment fund transaction.

Type: CodeSet

CodeName	Name	Definition
FMCO	FundManagementCompany	Party that sets up a fund, decides upon the investment strategy, appoints agents, and is responsible for the promotion and the marketing of the fund. This party makes all the strategic decisions related to a fund.
REGI	Registrar	Party responsible for keeping track of the owners of securities. In the investment fund business, this party keeps the investor registry of the fund, and administers investor accounts and related records. It is appointed by the fund management company.
TRAG	TransferAgent	Party appointed by the fund management company. This party updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.
INTR	Intermediary	Party that provides services to investors relating to financial products. These services may include some, or all of, provision of information and advice on products, placement of investment orders, transmission of payment, custody of assets, and the administration of rights and benefits. In the specific framework of investment funds industry, an intermediary may present information about funds to potential investors, and solicit orders for the fund. This intermediary may facilitate the transmission of the orders and information from/to the investors and/or other intermediaries. The intermediary receives commission from the Fund and/or fees from the investor.
DIST	Distributor	Party that act as an wholesaler of funds.
CONC	Concentrator	Party that acts as an aggregator of funds, also called a funds hub.
UCL1	UnderlyingClient1	Underlying client of the intermediary.
UCL2	UnderlyingClient2	Underlying client of underlying client 1.
TRAN	TransmittingAgent	Party that transmits the instruction, advice, notification or report.

36.2.2.58 LegalFramework1Code

Definition: Identifies the legal framework of the transaction.

Type: CodeSet

CodeName	Name	Definition
FRAN	PensionLivree	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".

36.2.2.59 LinkageType1Code

Definition: Type of linkage requested.

Type: CodeSet

CodeName	Name	Definition
LINK	Link	Request is to link the referenced transactions.
UNLK	Unlink	Request is to unlink the referenced transactions.
SOFT	Soft	Request is to soft link the referenced transactions.

36.2.2.60 MarketClientSide1Code

Definition: Specifies if an instruction is for a market or client side transaction.

Type: CodeSet

CodeName	Name	Definition
CLNT	ClientSide	Instruction is for a client side transaction.
MAKT	MarketSide	Instruction is for a market side transaction.

36.2.2.61 MarketType2Code

Definition: Specifies the type of market in which transactions take place, for example, primary.

Type: CodeSet

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

36.2.2.62 MarketType4Code

Definition: Specifies the type of place where a trade was executed, a price was sourced from, an instrument is listed.

Type: CodeSet

CodeName	Name	Definition
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

36.2.2.63 MatchingProcess1Code

Definition: Specifies the action to be performed on the matching process.

Type: CodeSet

CodeName	Name	Definition
UNMT	Unmatch	The referenced transaction is requested to be unmatched.
MTRE	ResumeMatching	Matching process is to be resumed for the referenced transaction.

36.2.2.64 MatchingStatus1Code

Definition: Provides the matching status of the instruction at the time the settlement instruction was sent.

Type: CodeSet

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

36.2.2.65 ModifiedStatusReason1Code

Definition: Specifies that the transaction has been modified.

Type: CodeSet

CodeName	Name	Definition
MDBY	ModifiedByYourself	Modification of a transaction by the account owner.
OTHR	Other	Other. See Narrative.

36.2.2.66 NamePrefix2Code

Definition: Specifies the terms used to formally address a person.

Type: CodeSet

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MADM	Madam	Title of the person is Madam.

CodeName	Name	Definition
MISS	Miss	Title of the person is Miss.
MIST	Mister	Title of the person is Mister or Mr.
MIKS	GenderNeutral	Title of the person is gender neutral (Mx).

36.2.2.67 NoReasonCode

Definition: Specifies that there is no reason available.

Type: CodeSet

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.2.2.68 OpeningClosing1Code

Definition: Specifies additional information relative to the processing of the trade.

Type: CodeSet

CodeName	Name	Definition
CLOP	ClosePosition	Indicates that the trade is to close a position.
OPEP	OpenPosition	Indicates that the trade is to open a position.

36.2.2.69 OptionStyle2Code

Definition: Defines how an option can be exercised.

Type: CodeSet

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
EURO	European	Option that can be exercised on expiry date only.

36.2.2.70 OptionType1Code

Definition: Indicates whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

Type: CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

36.2.2.71 OriginatorRole2Code

Definition: Specifies the role of the trading party in the transaction.

Type: CodeSet

CodeName	Name	Definition
SINT	SystematicInternaliser	Firms which, on an organised, frequent and systematic basis deal on their own account by executing client orders outside a regulated market or a Multilateral Trading Facility. SI's will have the obligation to provide, and make public, a definite bid and offer quote for liquid securities. They act as "mini"exchanges.
MLTF	MultilateralTradingFacility	Multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
RMKT	RegulatedMarket	Market on which financial instruments can be traded according to rules defined by the stock exchange.
MKTM	MarketMaker	Dealer or specialist that is trading for their own account in the OTC market. Market makers are expected to maintain an orderly market by being available to buy or sell.
INVE	Investor	Party, either an individual or organisation, whose assets are being invested.
TAGT	TransfertAgent	Party appointed by the fund management company. It updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.

36.2.2.72 OwnershipLegalRestrictions1Code

Definition: Specifies the regulatory restrictions applicable to a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A144	USLegal144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.

CodeName	Name	Definition
NRST	NoRestrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Restrictions	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

36.2.2.73 PartialSettlement2Code

Definition: Information about partial settlement.

Type: CodeSet

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

36.2.2.74 PendingFailingReason1Code

Definition: Specifies the reason the transaction/instruction is pending or failing settlement. Settlement on the instructed settlement date is still possible, status is pending. Settlement on the instructed settlement date is no longer possible, status is failing.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

36.2.2.75 PendingProcessingReason1Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.

CodeName	Name	Definition
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.

36.2.2.76 PendingProcessingReason2Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.

CodeName	Name	Definition
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.2.2.77 PendingProcessingReason3Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
CERT	WrongCertificatesNumbers	Certificate number error.

36.2.2.78 PendingProcessingReason4Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.

CodeName	Name	Definition
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

36.2.2.79 PendingReason10Code

Definition: Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.

CodeName	Name	Definition
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

CodeName	Name	Definition
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.2.2.80 PendingReason1Code

Definition: Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.

CodeName	Name	Definition
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.

CodeName	Name	Definition
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

36.2.2.81 PendingReason24Code

Definition: Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.

CodeName	Name	Definition
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.

CodeName	Name	Definition
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREL	PartiallyReleased	Transaction has been partially released.

CodeName	Name	Definition
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.

36.2.2.82 PendingReason2Code

Definition: Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.

CodeName	Name	Definition
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.

CodeName	Name	Definition
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

CodeName	Name	Definition
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.2.2.83 PendingReason6Code

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.

36.2.2.84 PendingReason7Code

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.

36.2.2.85 PendingReason8Code

Definition: Specifies the reason the transaction/instruction is pending or failing settlement. Settlement on the instructed settlement date is still possible, status is pending. Settlement on the instructed settlement date is no longer possible, status is failing.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
AUTH	SentToTaxAuthorities	Tax reclaim has been sent to the tax authorities.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.

CodeName	Name	Definition
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed

CodeName	Name	Definition
		person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
MCER	MissingCertification	Awaiting receipt of adequate certification.
NPAY	NoPayment	Payment has not been made by issuer.
NSEC	NotDelivered	Financial instruments have not been delivered by the issuer.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete

CodeName	Name	Definition
		documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
VLDA	ValidForTaxAuthorities	For tax reclaim, the event is pending, the tax reclaim is valid for the tax authorities.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
OTHR	Other	Other. See Narrative.
IPNC	CancelNotPossible	Instruction has been processed and cannot be cancelled.

36.2.2.86 PendingReason9Code

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.2.2.87 PledgeeType1Code

Definition: Specifies the type of pledgee.

Type: CodeSet

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

36.2.2.88 PreConfirmation1Code

Definition: Specifies if there is a pre-confirmation of cash or securities.

Type: CodeSet

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

36.2.2.89 PreferredContactMethod1Code

Definition: Preferred method used to reach the individual contact within an organisation.

Type: CodeSet

CodeName	Name	Definition
LETT	Letter	Preferred method used to reach the contact is per letter.
MAIL	Email	Preferred method used to reach the contact is per email.
PHON	Phone	Preferred method used to reach the contact is per phone.
FAXX	Fax	Preferred method used to reach the contact is per fax.
CELL	MobileOrCellPhone	Preferred method used to reach the contact is per mobile or cell phone.

36.2.2.90 PriceValueType12Code

Definition: Price will not be paid.

Type: CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.

CodeName	Name	Definition
PARV	Par	Price is the face amount.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
NEGA	NegativeActualAmount	Price must be interpreted as a negative amount of currency per unit or per share.

36.2.2.91 PriceValueType1Code

Definition: Specifies a type of value of the price.

Type: CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

36.2.2.92 ProcessingPosition3Code

Definition: Specifies the processing position.

Type: CodeSet

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
INFO	Information	Specifies that the transactions/instructions are linked for information purposes only.

36.2.2.93 ProcessingPosition4Code

Definition: Specifies when a transaction/instruction is to be executed relative to a linked transaction/instruction.

Type: CodeSet

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.

36.2.2.94 ProcessingPosition5Code

Definition: Specifies when a transaction/instruction is to be executed relative to a linked transaction/instruction.

Type: CodeSet

CodeName	Name	Definition
INFO	Information	Specifies that the transactions/instructions are linked for information purposes only.

36.2.2.95 RateType1Code

Definition: Specifies whether the rate is fixed or variable or a forfeit.

Type: CodeSet

CodeName	Name	Definition
FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific repurchase rate applies to the transaction Repo, only a forfeit.
VARI	Variable	Rate is variable.

36.2.2.96 ReceiveDelivery1Code

Definition: Specifies whether the settlement transaction is a delivery or receipt.

Type: CodeSet

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

36.2.2.97 Registration1Code

Definition: Specifies whether registration should occur upon receipt.

Type: CodeSet

CodeName	Name	Definition
NREG	StreetName	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Registered	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

36.2.2.98 Registration2Code

Definition: Specifies whether registration should occur upon receipt.

Type: CodeSet

CodeName	Name	Definition
PTYH	PartyHold	You or your party set the instruction in a hold/frozen/preadvice mode.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

36.2.2.99 RegistrationProcessingStatus1Code

Definition: Specifies the status of the registration processing.

Type: CodeSet

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Registration has been acknowledged/accepted by the issuer/registrar.
REJT	Rejected	Registration has been rejected by the issuer/registrar.

36.2.2.100 RejectionReason55Code

Definition: Specifies the reason the instruction/cancellation request has a rejected status.

Type: CodeSet

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.

CodeName	Name	Definition
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
OTHR	Other	Other. See Narrative.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
SSID	StandingSettlementInstructionRejection	Standing Settlement Instruction is unknown or invalid.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.

36.2.2.101 RejectionReason69Code

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Type: CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
OTHR	Other	Other. See Narrative.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
VALR	InvalidRule	Account servicer validation rule rejection.

36.2.2.102 RejectionReason70Code

Definition: Specifies the reason why the securities financing instruction has a rejected status.

Type: CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.

CodeName	Name	Definition
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

36.2.2.103 RejectionReason71Code

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
NRGM	NoMatch	More than one instruction match the criteria.
NRGN	NotFoundRejection	Instruction could not be found.
OTHR	Other	Other. See Narrative.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
INVM	InvalidModificationRequest	Invalid or unrecognized modification request.
INVL	InvalidLink	Invalid or unrecognized link.

36.2.2.104 RejectionReason72Code

Definition: Specifies the reason why the settlement instruction has a rejected status.

Type: CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.

CodeName	Name	Definition
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVL	InvalidLink	Invalid or unrecognized link.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

36.2.2.105 RejectionReason73Code

Definition: Specifies the reason why the settlement instruction has a rejected status.

Type: CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.

CodeName	Name	Definition
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

36.2.2.106 RejectionReason74Code

Definition: Unrecognised or invalid depository.

Type: CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
NRGN	NotFoundRejection	Instruction could not be found.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
NRGM	NoMatch	More than one instruction match the criteria.
OTHR	Other	Other. See Narrative.

36.2.2.107 RejectionReason75Code

Definition: Specifies the reason why the settlement instruction has a rejected status.

Type: CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.

CodeName	Name	Definition
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

36.2.2.108 RejectionReason76Code

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Type: CodeSet

CodeName	Name	Definition
ULNK	InvalidReference	Linked reference is unknown.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
DADR	AddressDetailsRejection	Address details are incorrect or cannot be recognised.
INIR	InstructionIrrevocable	Instruction is irrevocable.
CANC	OptionCancelled	Option is not valid; it has been cancelled by the market or service provider, and cannot be responded to. Any responses already processed against this option are considered void and new responses will be required.
INTV	OptionInactive	Option is not active and can no longer be responded to. Any responses already processed against this option will remain valid, for example, expired option.
INVA	InvalidForTaxAuthorities	For tax reclaim, the reclaim is invalid for the tax authorities.
REFT	RefusedByTaxAuthorities	Reclaim is refused by the tax authorities.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
LACK	LackofSecurities	Instructed position exceeds the eligible balance.
LATE	MarketDeadlineMissed	Received after market deadline.
NMTY	Mismatch	Mismatch between option number and option type.
OPNM	OptionNumberRejection	Unrecognised option number.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
OPTY	InvalidOptionType	Invalid option type.
DCAN	RejectedSinceAlreadyCancelled	Cancellation request was rejected since the instruction has already been cancelled.
DPRG	RejectedSinceInProgress	Cancellation request has been rejected because the instruction process is in progress or has been processed.
EVNM	UnrecognisedIdentification	Unrecognised event number.
STAT	MissingStatutes	Missing statutes or commercial register or other legal documents.
STAM	NotStampedOrSigned	Financial instrument has not been stamped and/or duly signed.
SIGN	InvalidSignature	Registration request does not have a valid signature of the owner of the financial instrument.
SHAR	ShareholderNumberRejection	Unrecognised, missing or invalid shareholder number.

CodeName	Name	Definition
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
NRGM	NoMatch	More than one instruction match the criteria.
MLEG	MissingLegalPower	Missing legal power for transfer.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
OWNT	TypeOfOwnershipRejection	Type of ownership indicated is not correct.
NRGN	NotFoundRejection	Instruction could not be found.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
REQW	WrongRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is wrong. You have used the registration request of a different issuer/ registrar.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RREA	DisagreementInRegistrationReason	Registration reason indicated is not correct.
REQM	MissingRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is missing.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.

CodeName	Name	Definition
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
INNA	NarrativeInformationRejection	Unrecognised or invalid service level agreement pre-agreed narrative information.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
BPAR	BusinessPartnerNumberRejection	Unrecognised or invalid business partner number.
BREF	BankReferenceNumberRejection	Unrecognised or invalid bank reference number.
BUSE	TypeOfOrderRejection	Unrecognised or invalid type of order.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
COMC	CommercializationContractRejection	Unrecognised or invalid commercialisation contract.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
CPTY	UnknownDealExposure	Deal or exposure is unknown.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
DISC	DisagreeWithCallAmount	Party does not agree with the call amount.
DISE	DisagreeWithExposureAmount	Party does not agree with the exposure amount.
DORD	RegistrationRequestDataAndOrderRejection	Disagreement between the data on the registration request and the order.
FEEE	FeeCommissionRejection	Unrecognised or invalid fee or commission.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/ time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

36.2.2.109 RejectionReason77Code

Definition: Specifies the reason why the request has a rejected or repair status.

Type: CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
OTHR	Other	Other. See Narrative.
MISM	InvalidRequest	Statement/status advice request cannot be executed. The message type requested is not valid for the message reference or statement period concerned.

36.2.2.110 RepairReason4Code

Definition: Specifies the reason why the settlement instruction has a repair status.

Type: CodeSet

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.

CodeName	Name	Definition
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.

CodeName	Name	Definition
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.

36.2.2.111 RepairReason5Code

Definition: Specifies the reason why the securities financing instruction has a repair status.

Type: CodeSet

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.

CodeName	Name	Definition
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.

36.2.2.112 RepairReason6Code

Definition: Specifies the reason why the securities financing instruction has a repair status.

Type: CodeSet

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.

CodeName	Name	Definition
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.

CodeName	Name	Definition
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
BUSE	TypeOfOrderRepair	Unrecognised or invalid type of order.
COMC	CommercializationContractRepair	Unrecognized or invalid commercialization contract.
FEEE	FeeCommissionRepair	Unrecognised or invalid fee or commission.
INNA	NarrativeInformationRepair	Unrecognised or invalid service level agreement pre-agreed narrative information.
NRGM	NoMatch	Cancellation request is in repair since more than one instruction match to the cancellation criteria.
NRGN	NotFound	Cancellation request is in repair since the instruction could not be found.
ULNK	Unknown	Message was not recognised. Unknown linked reference.

36.2.2.113 ReplacementProcessingStatus1Code

Definition: Specifies the processing status of the replacement request.

Type: CodeSet

CodeName	Name	Definition
DEND	Denied	Replacement request cannot be executed.

CodeName	Name	Definition
EXCH	ReceivedAtStockExchange	Replacement request previously received from you has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Replacement request previously received from you has been received at intermediary (if not stock exchange).
PACK	Accepted	Replacement request has been accepted for further processing by the account servicer (technical receipt).
PART	PartialReplacementAccepted	Order is partially filled, replacement processing accepted for the remaining.
PEND	Pending	Replacement request is pending.
REJT	Rejected	Replacement request has been rejected for further processing.
REPL	Completed	Replacement request has been completed.
REPR	InRepair	Replacement request previously received from you is in repair.

36.2.2.114 RepoCallAcknowledgementReason2Code

Definition: Specifies additional information about the repurchase agreement call processed instruction.

Type: CodeSet

CodeName	Name	Definition
CALD	InProcess	Repurchase agreement call is in process.
CALP	Processed	Repurchase agreement call is processed.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.

36.2.2.115 RepoCallRequestStatus1Code

Definition: Specifies additional information about the status of the repurchase agreement call processed instruction.

Type: CodeSet

CodeName	Name	Definition
CACK	AcknowledgedAccepted	Repurchase agreement call request is acknowledged/accepted.
DEND	Denied	Repurchase agreement call request is denied.

36.2.2.116 Reporting1Code

Definition: Identifies to which institution the reporting must be done.

Type: CodeSet

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange.
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.

36.2.2.117 Reporting2Code

Definition: Specifies information with regards to reporting.

Type: CodeSet

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange.
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.
DEFR	DeferredReport	Report is deferred, for example, because the order was executed in partial fills.

36.2.2.118 RepurchaseType10Code

Definition: Specifies the type of repurchase transaction.

Type: CodeSet

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

36.2.2.119 RepurchaseType6Code

Definition: Specifies the type of repurchase transaction.

Type: CodeSet

CodeName	Name	Definition
CADJ	Swap	Relates to a Swap/Substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

36.2.2.120 RepurchaseType8Code

Definition: Specifies the type of repurchase transaction.

Type: CodeSet

CodeName	Name	Definition
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.

36.2.2.121 RepurchaseType9Code

Definition: Specifies the type of repurchase transaction.

Type: CodeSet

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.

CodeName	Name	Definition
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

36.2.2.122 ResponseStatus1Code

Definition: Specifies the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

Type: CodeSet

CodeName	Name	Definition
ACCP	PartlyAccepted	Part of the collateral is accepted, a part rejected.
ACCT	Accepted	Claim, substitution, proposal is fully accepted.
REJT	Rejected	Claim, substitution, proposal is fully rejected.
SUBR	SubstitutionAccepted	Party A agrees with the return part of the substitution and accepts to wait for the proposal of the new collateral.

36.2.2.123 RestrictionReference1Code

Definition: Specifies the restriction references to be applied to a transaction.

Type: CodeSet

Format

minLength	1
maxLength	4

CodeName	Name	Definition
ADDC	AddCashRestrictionReference	Addition of a cash restriction reference representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
ADDS	AddSecuritiesRestrictionReference	Addition of a securities restriction reference representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.
REMC	RemoveCashRestrictionReference	Removal of a cash restriction reference, already present within the settlement instruction, representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
REMS	RemoveSecuritiesRestrictionReference	Removal of a securities restriction reference, already present within the settlement instruction, representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.

36.2.2.124 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.

36.2.2.125 SafekeepingPlace3Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

36.2.2.126 SecuritiesAccountPurposeType1Code

Definition: Specifies the purpose of the securities account.

Type: CodeSet

CodeName	Name	Definition
MARG	Margin	Account is used when financing is done by the broker.
SHOR	ShortSale	Account is used for short sale orders.
ABRD	Abroad	Account is located in a financial institution outside the country where the transaction is taking place.
CEND	Centralised	Account and all its related positions are held in one location.
DVPA	CashDVP	Account is used for settlement upon delivery, or a collection on a delivery basis.
PHYS	Physical	Account is used for physical domestic safekeeping.

36.2.2.127 SecuritiesBalanceType11Code

Definition: Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
LOAN	OnLoan	Loan for consumption.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.

CodeName	Name	Definition
DRAW	Drawn	Settlement transactions relates to drawn securities.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.

36.2.2.128 SecuritiesBalanceType12Code

Definition: Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.

CodeName	Name	Definition
BODE	PendingBorrowedDelivery	Balance of financial instruments that are pending delivery in relation to a borrow transaction.
BORE	PendingBorrowedReceipt	Balance of financial instruments that are pending receipt in relation to a borrow transaction.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
LOAN	OnLoan	Loan for consumption.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.
LORE	PendingOnLoanReceipt	Balance of financial instruments that are pending receipt in relation to a lending transaction.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PEND	PendingDelivery	Processing has not been completed.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
WDOC	WaitingDocumentation	Financial instrument is unavailable due to missing or incomplete documentation

CodeName	Name	Definition
		pertaining to the account, or due to a missing or incomplete order.
BTRA	BeingTransferred	Financial instrument is unavailable as a result of a transfer order, pending movement in the shareholders' register.

36.2.2.129 SecuritiesBalanceType13Code

Definition: Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.

36.2.2.130 SecuritiesBalanceType7Code

Definition: Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
OTHR	Unclassified	Other. See Narrative.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.

36.2.2.131 SecuritiesFinancingTransactionType2Code

Definition: Specifies the type of securities financing transaction.

Type: CodeSet

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

36.2.2.132 SecuritiesPaymentStatus1Code

Definition: Specifies the state of payment of a security at a particular time.

Type: CodeSet

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NilPaid	Security is nil paid.
PART	PartiallyPaid	Security is partially paid.

36.2.2.133 SecuritiesSettlementStatus2Code

Definition: Provides the status of settlement of an instruction.

Type: CodeSet

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
PENF	Failing	Instruction is failing. Settlement at the instructed settlement date is no longer possible.
USET	Unsettled	Instruction is unsettled.
SETT	Settled	Full settlement.
PAIN	PartialSettlement	Part of the instruction remains unsettled.

36.2.2.134 SecuritiesStatementType1Code

Definition: Specifies whether the statement is an accounting or a custody statement.

Type: CodeSet

CodeName	Name	Definition
CUST	Custody	Statement is a custody statement.
ACCT	Accounting	Statement is an accounting statement.

36.2.2.135 SecuritiesTransactionType22Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.

CodeName	Name	Definition
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

CodeName	Name	Definition
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).

CodeName	Name	Definition
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

36.2.2.136 SecuritiesTransactionType23Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.

CodeName	Name	Definition
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.

CodeName	Name	Definition
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

36.2.2.137 SecuritiesTransactionType24Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
BSBK	BuySellBack	Relates to a buy sell back transaction.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CORP	CorporateAction	Relates to a corporate action.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.

CodeName	Name	Definition
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
CLAI	MarketClaim	Relates to a market claim.
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.

CodeName	Name	Definition
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

36.2.2.138 SecuritiesTransactionType25Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.

CodeName	Name	Definition
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.

CodeName	Name	Definition
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.

36.2.2.139 SecuritiesTransactionType26Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.

CodeName	Name	Definition
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.

CodeName	Name	Definition
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REBL	Rebalancing	Relates to a rebalanced transaction.

36.2.2.140 SecuritiesTransactionType27Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities

CodeName	Name	Definition
		Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.

CodeName	Name	Definition
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.
TRIN	TransferIn	Transaction is an incoming credit to an account on the shareholders register, and is not linked to a shift in investment (subscription or switch), but to account management.
TOUT	TransferOut	Transaction is a debit to an account on the shareholders register, and is not linked to a shift in investment (redemption or switch), but to account management.

36.2.2.141 SecuritiesTransactionType28Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
INTT	TradedInterestChanged	Relates to a cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.

36.2.2.142 SecuritiesTransactionType5Code

Definition: Specifies underlying information regarding the type of transaction.

Type: CodeSet

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

36.2.2.143 SettlementConditionModificationStatus1Code

Definition: Specifies the status of a securities settlement condition modification request.

Type: CodeSet

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted by the account servicer.
REJT	Rejected	Instruction has been rejected for further processing.
MODP	Pending	Modification is pending. At this time, it is unknown whether the modification can be affected.
DEND	Denied	Modification Request will not be executed.
MODC	Completed	Modification has been completed.

36.2.2.144 SettlementDate4Code

Definition: Specifies the date of settlement, in coded form.

Type: CodeSet

CodeName	Name	Definition
WISS	WhenIssued	Settlement is to be done when the security is issued.

36.2.2.145 SettlementStandingInstructionDatabase1Code

Definition: Indicates what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Type: CodeSet

CodeName	Name	Definition
INTE	InternalDatabase	The settlement standing instruction database to be used is the receiver's internal database.
BRKR	BrokerDatabase	The settlement standing instruction database to be used is the broker's database.
VEND	VendorDatabase	The settlement standing instruction database to be used is the database of the vendor.

36.2.2.146 SettlementSystemMethod1Code

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

Type: CodeSet

CodeName	Name	Definition
NSET	Default	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored.
YSET	Alternative	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

36.2.2.147 SettlementTransactionCondition10Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.

CodeName	Name	Definition
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.

36.2.2.148 SettlementTransactionCondition12Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.

CodeName	Name	Definition
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.
INTS	InternalisedSettlement	The instruction was settled by the settlement internaliser/account servicer (eg custodian) in its own books and not through a securities settlement system (e.g. CSD system).
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.2.2.149 SettlementTransactionCondition13Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
PHYS	Physical	Securities are to be physically settled.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.2.2.150 SettlementTransactionCondition14Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.

CodeName	Name	Definition
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.2.2.151 SettlementTransactionCondition3Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
UNEX	Unexposed	Delivery cannot be performed until money is received.

36.2.2.152 SettlementTransactionCondition4Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
PHYS	Physical	Securities are to be physically settled.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.

36.2.2.153 SettlementTransactionCondition5Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

36.2.2.154 SettlementTransactionCondition6Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.

CodeName	Name	Definition
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.

36.2.2.155 SettlementTransactionCondition8Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.

CodeName	Name	Definition
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.

36.2.2.156 SettlingCapacity2Code

Definition: Specifies the role of the party in the settlement of the transaction.

Type: CodeSet

CodeName	Name	Definition
SAGE	SettlingAgent	Settlement party is trading and settling transactions in financial instruments on behalf of its client(s).
CUST	SettlingCustodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
SPRI	SettlingPrincipal	Settlement party is settling its own trades.
RISP	SettlingRisklessPrincipal	Party settles trades that were simultaneously offset.

36.2.2.157 ShortLong1Code

Definition: Specifies whether the securities position is short or long, that is, whether the balance is a negative or positive balance.

Type: CodeSet

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

36.2.2.158 StatementBasis1Code

Definition: Specifies the type of balances on which the statement is prepared.

Type: CodeSet

CodeName	Name	Definition
CONT	Contractual	The statement is based on contractual settlement date irrespective of settled data positions.
SETT	Settled	The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.

CodeName	Name	Definition
TRAD	Traded	The statement is based on trade date positions.

36.2.2.159 StatementBasis2Code

Definition: Specifies the type of balances on which the statement is prepared.

Type: CodeSet

CodeName	Name	Definition
SETT	Settled	The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.
TRAD	Traded	The statement is based on trade date positions.

36.2.2.160 StatementStructure1Code

Definition: Specifies the type of balances on which the statement is prepared.

Type: CodeSet

CodeName	Name	Definition
STAT	Statuses	Statement is sorted by status.
TRAN	Transactions	Statement is sorted by transaction.

36.2.2.161 StatementUpdateType1Code

Definition: Specifies the nature of a statement update, for example, it is a complete statement.

Type: CodeSet

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

36.2.2.162 TaxLiability1Code

Definition: Specifies the tax role capacity of the instructing party.

Type: CodeSet

CodeName	Name	Definition
PRIN	TaxPrincipal	Settlement party is acting as a principal for tax liability.
AGEN	TaxAgent	Settlement party is acting as an agent for tax liability.

36.2.2.163 TradeTransactionCondition4Code

Definition: Specifies the conditions under which the order/trade is to be/was executed.

Type: CodeSet

CodeName	Name	Definition
CBNS	CumBonus	Indicates whether the trade is executed cum bonus.
XBNS	ExBonus	Indicates whether the trade is executed ex bonus.
CCPN	CumCoupon	Indicates whether the trade is executed cum coupon.
XCPN	ExCoupon	Indicates whether the trade is executed ex coupon.
CDIV	CumDividend	Indicates whether the trade is executed cum dividend.
XDIV	ExDividend	Indicates whether the trade is executed ex dividend.
CRTS	CumRights	Indicates whether the trade is executed cum rights.
XRTS	ExRights	Indicates whether the trade is executed ex rights.
CWAR	CumWarrant	Indicates whether the trade is executed cum warrant.
XWAR	ExWarrant	Indicates whether the trade is executed ex warrant.
SPCU	SpecialCumDividend	Indicates whether the trade is executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	SpecialExDividend	Indicates whether the trade is executed with a special ex dividend, that is, selling before the ex date without the coupon.
GTDL	GuaranteedDelivery	Indicates whether the delivery of the financial instrument on settlement date is guaranteed.
BCRO	ResultOption	Result of option when set. (UK specific).
BCRP	ResultRepo	Result of repo when set (UK specific).
BCFD	DeliveryForm	Form of delivery, not for foreign registration when unset (UK specific).
BCBL	BoardLot	Board lots, not set for odd lots (UK specific).
BCBN	BadName	Bad names, not set for good names (UK specific).
MAPR	MarketPrice	Trade was executed at market price.
NEGO	NegotiatedTrade	Trade for which the price is not the one quoted but an improved one, that is, the negotiated price.

CodeName	Name	Definition
NMPR	NonMarketPrice	Trade was executed outside of normal market conditions, for example, in the case of an iceberg order.
BCPD	DeliverCountryIncorporation	Place of delivery, in country of incorporation when unset (UK specific).

36.2.2.164 TransactionActivity1Code

Definition: Specifies the type of activity to which this transaction relates.

Type: CodeSet

CodeName	Name	Definition
BOLE	BorrowingLendingActivity	Transaction relates to lending/borrowing.
CLAI	MarketClaim	Transaction relates to a market claim following a corporate action.
COLL	CollateralActivity	Transaction relates to collateral.
CORP	CorporateActionActivity	Transaction relates to corporate action.
SETT	SettlementandClearingActivity	Transaction relates to settlement and clearing.

36.2.2.165 TypeOfIdentification1Code

Definition: Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

Type: CodeSet

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

36.2.2.166 TypeOfPrice11Code

Definition: Specifies the type of price and information about the price.

Type: CodeSet

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that

CodeName	Name	Definition
		is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.

36.2.2.167 TypeOfPrice14Code

Definition: Specifies the type of transaction price.

Type: CodeSet

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

36.2.2.168 TypeOfPrice17Code

Definition: Specifies the type of price and information about the price.

Type: CodeSet

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.
DDVR	DailyDividendRate	Price is the net income of a financial instrument, calculated on each dealing day, and divided by all the units outstanding on that day.

CodeName	Name	Definition
ACTU	Actual	True offer price.

36.2.2.169 UnicodeChartsCode

Definition: codelist containing the names of the UNICODE code block name as specified on <http://unicode.org/Public/UNIDATA/Blocks.txt>.

Type: CodeSet

Constraints

- **ValidationByTable**
(Rule)

36.2.2.170 UnmatchedReason11Code

Definition: Specifies the reason the transaction, transfer or settlement instruction is unmatched.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.

CodeName	Name	Definition
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).

CodeName	Name	Definition
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.

36.2.2.171 UnmatchedReason12Code

Definition: Specifies the reason the transaction, transfer or settlement instruction is unmatched.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.

CodeName	Name	Definition
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.

CodeName	Name	Definition
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
DDAT	SettlementDate	Settlement date/time does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

36.2.2.172 UnmatchedReason13Code

Definition: Specifies the reason the transaction, transfer or settlement instruction is unmatched.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.

CodeName	Name	Definition
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement

CodeName	Name	Definition
		transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

36.2.2.173 UnmatchedReason14Code

Definition: Specifies the reason the transaction, transfer or settlement instruction is unmatched.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
CHAR	ChargesAmount	Charges amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
EXEC	ExecutionBrokerCommission	Executing broker's commission does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.

CodeName	Name	Definition
INVE	InvestorParty	Investor party does not match.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MCAN	MatchingRecordCancelled	Corresponding matching record has been cancelled.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RSPR	RepurchaseSpreadRate	Spread rate does not match.

CodeName	Name	Definition
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DEAL	TransactionDealAmount	Deal amount does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.

36.2.3 Date

36.2.3.1 ISODate

Definition: A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Type: Date

36.2.4 DateTime

36.2.4.1 ISODateTime

Definition: A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: DateTime

36.2.5 IdentifierSet

36.2.5.1 AnyBICDec2014Identifier

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

Constraints

- **AnyBIC**

(Rule)

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.

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00008

– *Error Text:* Invalid BIC.

36.2.5.2 BICFIDec2014Identifier

Definition: Code allocated to a financial institution by the ISO 9362 Registration Authority as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; BICIdentifier

Format

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

Constraints

- **BICFI**

(Rule)

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00001
- *Error Text:* Invalid FI BIC.

36.2.5.3 CFIOct2015Identifier

Definition: Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

Type: IdentifierSet

Identification scheme: ANNA; CFIdentifier

Format

pattern [A-Z]{6,6}

36.2.5.4 IBAN2007Identifier

Definition: The International Bank Account Number is a code used internationally by financial institutions to uniquely identify the account of a customer at a financial institution as described in the 2007 edition of the ISO 13616 standard "Banking and related financial services - International Bank Account Number (IBAN)" and replaced by the more recent edition of the standard.

Type: IdentifierSet

Identification scheme: National Banking Association; International Bank Account Number (ISO 13616)

Format

pattern [A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}

Constraints

• IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

Error handling:

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

36.2.5.5 ISINOct2015Identifier

Definition: The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

36.2.5.6 LEIIdentifier

Definition: Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Type: IdentifierSet

Identification scheme: Global LEI System; LEIIdentifier

Format

pattern [A-Z0-9]{18,18}[0-9]{2,2}

36.2.5.7 MICIdentifier

Definition: Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

Type: IdentifierSet

Identification scheme: SWIFT; MICIdentifier

Format

pattern [A-Z0-9]{4,4}

36.2.6 Indicator

36.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

36.2.6.2 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

36.2.7 Quantity

36.2.7.1 Max30DecimalNumber

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6 with a maximum of 30 digits and 29 fraction digits.

Type: Quantity

Format

totalDigits	30
fractionDigits	29

36.2.7.2 Max3Number

Definition: Number (max 999) of objects represented as an integer.

Type: Quantity

Format

totalDigits	3
fractionDigits	0

Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

36.2.7.3 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

36.2.7.4 RestrictedFINDecimalNumber

Definition: Number of objects represented as a decimal number, for example, 0.75 or 45.6.

Type: Quantity

Format

totalDigits	14
fractionDigits	14

36.2.8 Rate

36.2.8.1 BaseOneRate

Definition: Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	1.0

36.2.8.2 PercentageRate

Definition: Rate expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	100.0

36.2.9 Text

36.2.9.1 Exact3NumericText

Definition: Specifies a numeric string with an exact length of 3 digits.

Type: Text

Format

pattern [0-9]{3}

36.2.9.2 Exact4AlphaNumericText

Definition: Specifies an alphanumeric string with a length of 4 characters.

Type: Text

Format

pattern [a-zA-Z0-9]{4}

36.2.9.3 Exact4NumericText

Definition: Specifies a numeric string with an exact length of 4 digits.

Type: Text

Format

pattern [0-9]{4}

36.2.9.4 Exact5NumericText

Definition: Specifies a numeric string with an exact length of 5 digits.

Type: Text

Format

pattern [0-9]{5}

36.2.9.5 ISO20022MessageIdentificationText

Definition: ISO 20022 Message identifier of an MX message.

Type: Text

Format

pattern [a-z]{4}\.[0-9]{3}\.[0-9]{3}\.[0-9]{2}

36.2.9.6 Max128Text

Definition: Specifies a character string with a maximum length of 128 characters.

Type: Text

Format

minLength 1

maxLength 128

36.2.9.7 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

36.2.9.8 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

36.2.9.9 Max2048Text

Definition: Specifies a character string with a maximum length of 2048 characters.

Type: Text

Format

minLength	1
maxLength	2048

36.2.9.10 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

36.2.9.11 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

36.2.9.12 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

36.2.9.13 Max4AlphaNumericText

Definition: Specifies an alphanumeric string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4
pattern	[a-zA-Z0-9]{1,4}

36.2.9.14 Max4Text

Definition: Specifies a character string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4

36.2.9.15 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}
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36.2.9.16 Max6NumericText

Definition: Specifies a numeric string with a maximum length of 6 digits.

Type: Text

Format

pattern	[0-9]{1,6}
---------	------------

36.2.9.17 Max70Text

Definition: Specifies a character string with a maximum length of 70 characters.

Type: Text

Format

minLength	1
maxLength	70

36.2.9.18 PhoneNumber

Definition: The collection of information which identifies a specific phone or FAX number as defined by telecom services.

It consists of a "+" followed by the country code (from 1 to 3 characters) then a "-" and finally, any combination of numbers, "(", ")", "+" and "-" (up to 30 characters).

Type: Text

Format

pattern	\+[0-9]{1,3}-[0-9()+-]{1,30}
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36.2.9.19 RestrictedFINExact2Text

Definition: Specifies a character string with an exact length of 2 characters that must has a pattern XX|TS.

Type: Text

Format

length	2
pattern	XX TS

36.2.9.20 RestrictedFINMax16Text

Definition: Specifies a character string with a maximum length of 16 characters. It has a pattern $([^\r\n/]+)([^\r\n/]*)$ that disables the use of slash "/" at the beginning and end of line and double slash "/" within the line.

Type: Text

Format

minLength	1
maxLength	16
pattern	$([^\r\n/]+)([^\r\n/]*)$

36.2.9.21 RestrictedFINMax23Text

Definition: Specifies a character string with a maximum length of 23 characters. It has a pattern $([^\r\n/]+)([^\r\n/]*)$ that disables the use of slash "/" at the beginning and end of line and double slash "/" within the line.

Type: Text

Format

minLength	1
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maxLength	23
pattern	([^\r]+/)+([^\r]+) ([^\r]*)

36.2.9.22 RestrictedFINMax30Text

Definition: Specifies a character string with a maximum length of 30 characters. It has a pattern `([^\r]+/)+([^\r]+)|([^\r]*)` that disables the use of slash "/" at the beginning and end of line and double slash "//" within the line.

Type: Text

Format

minLength	1
maxLength	30
pattern	([^\r]+/)+([^\r]+) ([^\r]*)

36.2.9.23 RestrictedFINMax35Text

Definition: Specifies a character string with a maximum length of 35 characters. It has a pattern `([^\r]+/)+([^\r]+)|([^\r]*)` that disables the use of slash "/" at the beginning and end of line and double slash "//" within the line.

Type: Text

Format

minLength	1
maxLength	35
pattern	([^\r]+/)+([^\r]+) ([^\r]*)

36.2.9.24 RestrictedFINMax8Text

Definition: Specifies a character string with a maximum length of 8 characters. It has a pattern `([^\r]+/)+([^\r]+)|([^\r]*)` that disables the use of slash "/" at the beginning and end of line and double slash "//" within the line.

Type: Text

Format

minLength	1
maxLength	8
pattern	([^\r]+/)+([^\r]+) ([^\r]*)

36.2.9.25 RestrictedFINX2Max34Text

Definition: Specifies a character string with a maximum length of 34 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	34
pattern	[0-9a-zA-Z^\-?:(\)\.,\'+]{1,34}

36.2.9.26 RestrictedFINXMax140Text

Definition: Specifies a character string with a maximum length of 140 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	140
pattern	[0-9a-zA-Z^\-?:(\)\.\n\r,\'+]{1,140}

36.2.9.27 RestrictedFINXMax16Text

Definition: Specifies a character string with a maximum length of 16 characters. It has a pattern that disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? : () . , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "/" within the line.

Type: Text

Format

minLength	1
maxLength	16
pattern	(([0-9a-zA-Z^\-?:(\)\.,\'+] ([0-9a-zA-Z^\-?:(\)\.,\'+])*([0-9a-zA-Z^\-?:(\)\.,\'+])?)*

36.2.9.28 RestrictedFINXMax210Text

Definition: Specifies a character string with a maximum length of 210 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	210
pattern	[0-9a-zA-Z^\-?:(\)\.\n\r,\'+]{1,210}

36.2.9.29 RestrictedFINXMax24Text

Definition: Specifies a character string with a maximum length of 24 characters. It has a pattern that disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? :

() , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "/" within the line.

Type: Text

Format

minLength	1
maxLength	24
pattern	([0-9a-zA-Z\-\?\:\(\)\.,'\+]([0-9a-zA-Z\-\?\:\(\)\.,'\+]*)?([0-9a-zA-Z\-\?\:\(\)\.,'\+])?)*

36.2.9.30 RestrictedFINXMax30Text

Definition: Specifies a character string with a maximum length of 30 characters. It has a pattern that disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? : () , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "/" within the line.

Type: Text

Format

minLength	1
maxLength	30
pattern	([0-9a-zA-Z\-\?\:\(\)\.,'\+]([0-9a-zA-Z\-\?\:\(\)\.,'\+]*)?([0-9a-zA-Z\-\?\:\(\)\.,'\+])?)*

36.2.9.31 RestrictedFINXMax31Text

Definition: Specifies a character string with a maximum length of 31 characters limited to character set X, that is, a-z A-Z / - ? : () , ' + .

Type: Text

Format

minLength	1
maxLength	31
pattern	[0-9a-zA-Z\-\?\:\(\)\.,'\+]{1,31}

36.2.9.32 RestrictedFINXMax34Text

Definition: Specifies a character string with a maximum length of 34 characters. It has a pattern that disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? : () , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "/" within the line.

Type: Text

Format

minLength	1
maxLength	34

pattern `(([0-9a-zA-Z\-\?\:\(\)\.,\'+]([0-9a-zA-Z\-\?\:\(\)\.,\'+])*([0-9a-zA-Z\-\?\:\(\)\.,\'+])?)*)`

36.2.9.33 RestrictedFINXMax350Text

Definition: Specifies a character string with a maximum length of 350 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	350
pattern	<code>[0-9a-zA-Z\-\?\:\(\)\.,\n\r,\'+]{1,350}</code>

36.2.9.34 RestrictedFINXMax35Text

Definition: Specifies a character string with a maximum length of 35 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	35
pattern	<code>[0-9a-zA-Z\-\?\:\(\)\.,\'+]{1,35}</code>

36.2.9.35 RestrictedFINXMax52Text

Definition: Specifies a character string with a maximum length of 52 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	52
pattern	<code>[0-9a-zA-Z\-\?\:\(\)\.,\'+]{1,52}</code>

36.2.9.36 RestrictedFINXMax70Text

Definition: Specifies a character string with a maximum length of 70 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	70

pattern	[0-9a-zA-Z\-\:\(\)\.\\n\r,'\+]{1,70}
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36.2.9.37 RestrictedFINXMax8Text

Definition: Specifies a character string with a maximum length of 8 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	8
pattern	[0-9a-zA-Z\-\:\(\)\.\\n\r,'\+]{1,8}

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