



Standards

Collateral Management November 2022

Standards MX

Message Definition Report - Part 2

This document provides details of the messages for Collateral Management November 2022.

February 2022

Table of Contents

1	Message Set Overview	5
1.1	List of MessageDefinitions	5
2	MX colr.003.001.05 MarginCallRequestV05	10
2.1	MessageDefinition Functionality	10
2.2	Structure	12
2.3	Constraints	14
2.4	Message Building Blocks	16
3	MX colr.004.001.05 MarginCallResponseV05	42
3.1	MessageDefinition Functionality	42
3.2	Structure	44
3.3	Constraints	45
3.4	Message Building Blocks	47
4	MX colr.005.001.06 CollateralManagementCancellationRequestV06	67
4.1	MessageDefinition Functionality	67
4.2	Structure	68
4.3	Constraints	70
4.4	Message Building Blocks	72
5	MX colr.006.001.05 CollateralManagementCancellationStatusV05	94
5.1	MessageDefinition Functionality	94
5.2	Structure	95
5.3	Constraints	96
5.4	Message Building Blocks	97
6	MX colr.007.001.06 CollateralProposalV06	113
6.1	MessageDefinition Functionality	113
6.2	Structure	114
6.3	Constraints	133
6.4	Message Building Blocks	139
7	MX colr.008.001.06 CollateralProposalResponseV06	481
7.1	MessageDefinition Functionality	481
7.2	Structure	482
7.3	Constraints	485
7.4	Message Building Blocks	487
8	MX colr.009.001.05 MarginCallDisputeNotificationV05	531
8.1	MessageDefinition Functionality	531
8.2	Structure	532
8.3	Constraints	533
8.4	Message Building Blocks	535

9	MX colr.010.001.05 CollateralSubstitutionRequestV05	552
9.1	MessageDefinition Functionality	552
9.2	Structure	553
9.3	Constraints	558
9.4	Message Building Blocks	565
10	MX colr.011.001.05 CollateralSubstitutionResponseV05	629
10.1	MessageDefinition Functionality	629
10.2	Structure	630
10.3	Constraints	631
10.4	Message Building Blocks	633
11	MX colr.012.001.05 CollateralSubstitutionConfirmationV05	653
11.1	MessageDefinition Functionality	653
11.2	Structure	654
11.3	Constraints	655
11.4	Message Building Blocks	657
12	MX colr.013.001.05 InterestPaymentRequestV05	673
12.1	MessageDefinition Functionality	673
12.2	Structure	675
12.3	Constraints	677
12.4	Message Building Blocks	679
13	MX colr.014.001.05 InterestPaymentResponseV05	714
13.1	MessageDefinition Functionality	714
13.2	Structure	715
13.3	Constraints	717
13.4	Message Building Blocks	719
14	MX colr.015.001.05 InterestPaymentStatementV05	751
14.1	MessageDefinition Functionality	751
14.2	Structure	752
14.3	Constraints	754
14.4	Message Building Blocks	756
15	MX colr.016.001.05 CollateralAndExposureReportV05	779
15.1	MessageDefinition Functionality	779
15.2	Structure	780
15.3	Constraints	785
15.4	Message Building Blocks	790
16	MX head.001.001.02 BusinessApplicationHeaderV02	871
16.1	MessageDefinition Functionality	871
16.2	Structure	874
16.3	Constraints	875
16.4	Message Building Blocks	876

17 Message Items Types	888
17.1 MessageComponents	888
17.2 Message Datatypes	1041
Legal Notices	1076

1 Message Set Overview

Introduction

Standards MX

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
colr.003.001.05 MarginCallRequestV05	<p>The MarginCallRequest message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager</p> <p>This message is used to request new collateral at the initiation of an exposure or request additional collateral for an existing exposure. It can also be used to recall collateral upon the collateral giver or its collateral manager's request.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.004.001.05 MarginCallResponseV05	<p>The MarginCallResponse message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager or vice versa. This is a response to the MarginCallRequest message. The margin call can be accepted, fully disputed or partially disputed.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.005.001.06 CollateralManagementCancellationRequestV06	<p>The CollateralManagementCancellationRequest message is sent by:</p> <ul style="list-style-type: none"> - the collateral taker or its collateral manager to the collateral giver or its collateral manager, - the collateral giver or its collateral manager to the collateral taker or its collateral manager <p>This message is used to request the cancellation of a previously sent MarginCallRequest message, MarginCallResponse message, CollateralProposal message, CollateralProposalResponse message, MarginCallDisputeNotification message or a CollateralSubstitutionRequest message.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.006.001.05 CollateralManagementCancellationStatusV05	<p>The CollateralManagementCancellationStatus message is sent by:</p> <ul style="list-style-type: none"> - the collateral taker or its collateral manager to the collateral giver or its collateral manager, or

MessageDefinition	Definition
	<p>- the collateral giver or its collateral manager to the collateral taker or its collateral manager.</p> <p>This message is used to provide the status of accepted or rejected for the CollateralManagementCancellationRequest message previously received.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.007.001.06 CollateralProposalV06</p>	<p>The CollateralProposal message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager, to propose the collateral to be delivered. This message is sent once the Margin Call is agreed or partially agreed and can be used for new collateral at the initiation of an exposure or for additional collateral for variation of an existing exposure. This message is used for both initial collateral proposal and subsequent counter proposals.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.008.001.06 CollateralProposalResponseV06</p>	<p>The CollateralProposalResponse message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to either accept or reject the collateral which has been proposed for the margin call. This message applies to both initial and counter proposals. If the collateral proposal is rejected then a new collateral proposal must be made.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.009.001.05 MarginCallDisputeNotificationV05</p>	<p>The MarginCallDisputeNotification message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to acknowledge the notification of the dispute (either full or partial dispute) of the MarginCallRequest. The message will detail the amount of the dispute and the reason.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.010.001.05 CollateralSubstitutionRequestV05</p>	<p>The CollateralSubstitutionRequest message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to request a substitution of collateral by specifying the collateral to be returned and proposing the new type(s) of collateral to be delivered. Note: There are cases where the collateral taker can initiate the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.</p>

MessageDefinition	Definition
	<p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.011.001.05 CollateralSubstitutionResponseV05</p>	<p>The CollateralSubstitutionResponse message is sent by either the collateral taker or its collateral manager to the collateral giver or its collateral manager. This is a response to the CollateralSubstitutionRequest message and the collateral proposed in the substitution request can be accepted or rejected. If the collateral proposed is rejected then a new CollateralSubstitutionRequest should be sent. Note: There are cases where the collateral giver will send this message when the collateral taker has initiated the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.012.001.05 CollateralSubstitutionConfirmationV05</p>	<p>The CollateralSubstitutionConfirmation message is sent by:</p> <ul style="list-style-type: none"> - the collateral taker or its collateral manager to the collateral giver or its collateral manager, or - the collateral giver or its collateral manager to the collateral taker or its collateral manager. <p>This message confirms the collateral delivery. The collateral taker will only release the return of collateral when the new piece of collateral is received. The collateral giver sends the collateral taker the notification that the collateral substitution (that is new piece(s) of collateral) have been released. In the event that multiple pieces of collateral are being delivered in place of the collateral due to be returned by the giver, this message should only be generated once all collateral pieces have been agreed between both parties. Then the taker confirms that the collateral substitution (that is all pieces have been received) and acknowledges return of collateral.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.013.001.05 InterestPaymentRequestV05</p>	<p>The InterestPaymentRequest message is sent by either;</p> <ul style="list-style-type: none"> - the collateral taker or its collateral manager to the collateral giver or its collateral manager, or - the collateral giver or its collateral manager to the collateral taker or its collateral manager <p>It is used to request payment or advise the amount due for interest calculated for a specified period. The interest is based on the amount of collateral that has been held during the calculation period. It is possible to send these messages on a bi-lateral basis for matching.</p>

MessageDefinition	Definition
	<p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.014.001.05 InterestPaymentResponseV05</p>	<p>The InterestPaymentResponse message is sent by either;</p> <ul style="list-style-type: none"> - the collateral taker or its collateral manager to the collateral giver or its collateral manager, or - the collateral giver or its collateral manager to the collateral taker or its collateral manager <p>This is a response to the InterestPaymentRequest message and the amount of interest requested or advised can be accepted or rejected.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.015.001.05 InterestPaymentStatementV05</p>	<p>The InterestPaymentStatement message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to report the interest amounts calculated based on the effective posted collateral amount, over a specific period of time agreed by both parties.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.016.001.05 CollateralAndExposureReportV05</p>	<p>The CollateralAndExposureReport message is sent by:</p> <ul style="list-style-type: none"> - the collateral giver, or its collateral manager, to the collateral taker, or its collateral manager, - the collateral taker, or its collateral manager to the collateral giver, or its collateral manager <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>

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>

2 **MX colr.003.001.05 MarginCallRequestV05**

2.1 **MessageDefinition Functionality**

Scope

The MarginCallRequest message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager

This message is used to request new collateral at the initiation of an exposure or request additional collateral for an existing exposure. It can also be used to recall collateral upon the collateral giver or its collateral manager's request.

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

Usage

When sent by the collateral taker the MarginCallRequest message is used to:

- request new collateral at the initiation of an exposure
- request additional collateral

When sent by the collateral giver the MarginCallRequest message is used to:

- request the return of collateral.

Outline

The MarginCallRequestV05 MessageDefinition is composed of 12 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

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

C. Agreement

Agreement details for the over the counter market.

D. MarginCallResult

Summation of the call amounts per margin type. It is provided for the purposes of carrying forward for future messages that are used to compare the margin call results to determine whether a call is agreed or full/partially disputed.

E. MarginDetailsDueToA

Provides details about the margin calculation that would be due to party A.

F. MarginDetailsDueToB

Provides details about the margin calculation that would be due to party B.

G. RequirementDetailsDueToA

Amount of expected margin that will be either delivered to party A by party B or recalled to party A from party B.

H. RequirementDetailsDueToB

Amount of expected margin that will be either delivered to party B by party A or recalled to party B from party A.

I. ExpectedCollateralDueToA

Provides details about the type of collateral that will be either delivered to party A by party B or recalled to party A from party B.

J. ExpectedCollateralDueToB

Provides details about the type of collateral that will be either delivered to party B by party A or recalled to party B from party A.

K. MarginCallDetails

Allows the reporting of the margin requirements for multiple accounts and report a single margin call amount made up of the aggregate of all the individual requirement amounts.

L. SupplementaryData

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

2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MrgnCallReq>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		16
	Obligation <Oblgtn>	[1..1]		C3, C5	16
	PartyA <PtyA>	[1..1]			18
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	18
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		19
Or}	NameAndAddress <NmAndAdr>	[1..1]			19
	Name <Nm>	[1..1]	Text		19
	Address <Adr>	[1..1]	±		20
	ServicingPartyA <SvcbgPtyA>	[0..1]			20
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	20
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		21
Or}	NameAndAddress <NmAndAdr>	[1..1]			21
	Name <Nm>	[1..1]	Text		21
	Address <Adr>	[1..1]	±		21
	PartyB <PtyB>	[1..1]			22
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	22
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		23
Or}	NameAndAddress <NmAndAdr>	[1..1]			23
	Name <Nm>	[1..1]	Text		23
	Address <Adr>	[1..1]	±		23
	ServicingPartyB <SvcbgPtyB>	[0..1]			24
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	24
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		24
Or}	NameAndAddress <NmAndAdr>	[1..1]			25
	Name <Nm>	[1..1]	Text		25
	Address <Adr>	[1..1]	±		25
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		25
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		26

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposureType <XpsrTp>	[0..1]	CodeSet		26
	ValuationDate <ValtnDt>	[1..1]	±		28
	Agreement <Agrmt>	[0..1]			28
	AgreementDetails <AgrmtDtls>	[1..1]	Text		28
	AgreementIdentification <AgrmtId>	[0..1]	Text		28
	AgreementDate <AgrmtDt>	[1..1]	Date		29
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	29
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		29
	MarginCallResult <MrgnCallRslt>	[1..1]	±		29
	MarginDetailsDueToA <MrgnDtlsDueToA>	[0..1]	±		30
	MarginDetailsDueToB <MrgnDtlsDueToB>	[0..1]	±		31
	RequirementDetailsDueToA <RqrmntDtlsDueToA>	[0..1]			31
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		32
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		32
	RequirementDetailsDueToB <RqrmntDtlsDueToB>	[0..1]			32
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		33
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		33
	ExpectedCollateralDueToA <XpctdCollDueToA>	[0..1]	±		33
	ExpectedCollateralDueToB <XpctdCollDueToB>	[0..1]	±		34
	MarginCallDetails <MrgnCallDtls>	[0..*]		C4, C6	34
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		35
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		35
	MarginCallResult <MrgnCallRslt>	[1..1]	±		36
	MarginDetailDueToA <MrgnDtlDueToA>	[0..1]	±		36
	MarginDetailDueToB <MrgnDtlDueToB>	[0..1]	±		37
	RequirementDetailsDueToA <RqrmntDtlsDueToA>	[0..1]			38
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		38
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		39
	RequirementDetailsDueToB <RqrmntDtlsDueToB>	[0..1]			39
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		39

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		40
	ExpectedCollateralDueToA <XpctdCollDueToA>	[0..1]	±		40
	ExpectedCollateralDueToB <XpctdCollDueToB>	[0..1]	±		40
	SupplementaryData <SplmtryData>	[0..*]	±	C9	41

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 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 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 CollateralAccountOrBlockchainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C4 CollateralAccountOrBlockChainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C5 CollateralAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, CollateralAccountIdentification 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.

C6 CollateralAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, CollateralAccountIdentification 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.

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 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.

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as know by the instructing party.

Datatype: Max35Text on page 1074

2.4.2 Obligation <Oblgtn>

Presence: [1..1]

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

Impacted by: C3 CollateralAccountOrBlockChainAddress1Rule, C5 CollateralAccountOrBlockChainAddress2Rule

Obligation <Oblgtn> contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			18
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	18
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		19
Or}	NameAndAddress <NmAndAdr>	[1..1]			19
	Name <Nm>	[1..1]	Text		19
	Address <Adr>	[1..1]	±		20
	ServicingPartyA <SvcgPtyA>	[0..1]			20
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	20
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		21
Or}	NameAndAddress <NmAndAdr>	[1..1]			21
	Name <Nm>	[1..1]	Text		21
	Address <Adr>	[1..1]	±		21
	PartyB <PtyB>	[1..1]			22
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	22
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		23
Or}	NameAndAddress <NmAndAdr>	[1..1]			23
	Name <Nm>	[1..1]	Text		23
	Address <Adr>	[1..1]	±		23
	ServicingPartyB <SvcgPtyB>	[0..1]			24
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	24
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		24
Or}	NameAndAddress <NmAndAdr>	[1..1]			25
	Name <Nm>	[1..1]	Text		25
	Address <Adr>	[1..1]	±		25
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		25
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		26
	ExposureType <XpsrTp>	[0..1]	CodeSet		26
	ValuationDate <ValtnDt>	[1..1]	±		28

Constraints

• **CollateralAccountOrBlockchainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

• **CollateralAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

2.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	18
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		19
Or}	NameAndAddress <NmAndAdr>	[1..1]			19
	Name <Nm>	[1..1]	Text		19
	Address <Adr>	[1..1]	±		20

2.4.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

2.4.2.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

2.4.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		19
	Address <Adr>	[1..1]	±		20

2.4.2.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

2.4.2.1.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

2.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	20
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		21
Or}	NameAndAddress <NmAndAdr>	[1..1]			21
	Name <Nm>	[1..1]	Text		21
	Address <Adr>	[1..1]	±		21

2.4.2.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: [C2 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier](#) on page 1069

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.

2.4.2.2.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

2.4.2.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		21
	Address <Adr>	[1..1]	±		21

2.4.2.2.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

2.4.2.2.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

2.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	22
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		23
Or}	NameAndAddress <NmAndAdr>	[1..1]			23
	Name <Nm>	[1..1]	Text		23
	Address <Adr>	[1..1]	±		23

2.4.2.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: [AnyBICDec2014Identifier](#) on page 1069

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.

2.4.2.3.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

2.4.2.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		23
	Address <Adr>	[1..1]	±		23

2.4.2.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

2.4.2.3.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

2.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	24
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		24
Or}	NameAndAddress <NmAndAdr>	[1..1]			25
	Name <Nm>	[1..1]	Text		25
	Address <Adr>	[1..1]	±		25

2.4.2.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

2.4.2.4.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

2.4.2.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		25
	Address <Adr>	[1..1]	±		25

2.4.2.4.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

2.4.2.4.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

2.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

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

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

2.4.2.6 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see [BlockChainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

2.4.2.7 ExposureType <XpsrTp>

Presence: [0..1]

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

Datatype: [ExposureType11Code](#) on page 1053

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.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
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

CodeName	Name	Definition
		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).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	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.
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.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

2.4.2.8 ValuationDate <ValtnDt>

Presence: [1..1]

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

ValuationDate <ValtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

2.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		28
	AgreementIdentification <AgrmtId>	[0..1]	Text		28
	AgreementDate <AgrmtDt>	[1..1]	Date		29
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	29
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		29

2.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

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

Datatype: [Max140Text](#) on page 1073

2.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: [Max140Text](#) on page 1073

2.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: [ISODate](#) on page 1068

2.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: [C1 ActiveCurrency](#)

Datatype: [ActiveCurrencyCode](#) on page 1044

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

2.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see [AgreementFramework1Choice](#) on page 966 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		966
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		967

2.4.4 MarginCallResult <MrgnCallRslt>

Presence: [1..1]

Definition: Summation of the call amounts per margin type. It is provided for the purposes of carrying forward for future messages that are used to compare the margin call results to determine whether a call is agreed or full/partially disputed.

MarginCallResult <MrgnCallRslt> contains the following elements (see [MarginCallResult3](#) on page 955 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAmount <DfltFndAmt>	[0..1]	Amount	C1, C6	955
	MarginCallResult <MrgnCallRslt>	[1..1]	±		956

2.4.5 MarginDetailsDueToA <MrgnDtIsDueToA>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party A.

MarginDetailsDueToA <MrgnDtIsDueToA> contains the following elements (see [MarginCall1](#) on page 918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C6	919
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C6	920
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		921
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		921
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		922
	MarginTerms <MrgnTerms>	[0..1]			923
{Or	MarginDetails <MrgnDtIs>	[1..1]			924
	VariationMargin <VartnMrgn>	[1..1]			924
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	925
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		926
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	926
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	927
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		927
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		928
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		928
	CollateralBalance <CollBal>	[0..1]	±		928

2.4.6 MarginDetailsDueToB <MrgnDtIsDueToB>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party B.

MarginDetailsDueToB <MrgnDtIsDueToB> contains the following elements (see [MarginCall1 on page 918](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C6	919
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C6	920
	ExposureConvention <XpsrCnvntn>	[0..1]	CodeSet		921
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		921
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		922
	MarginTerms <MrgnTerms>	[0..1]			923
{Or	MarginDetails <MrgnDtIs>	[1..1]			924
	VariationMargin <VartnMrgn>	[1..1]			924
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	925
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		926
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	926
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	927
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		927
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		928
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		928
	CollateralBalance <CollBal>	[0..1]	±		928

2.4.7 RequirementDetailsDueToA <RqrmntDtIsDueToA>

Presence: [0..1]

Definition: Amount of expected margin that will be either delivered to party A by party B or recalled to party A from party B.

RequirementDetailsDueToA <RqrmntDtIsDueToA> contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		32
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		32

2.4.7.1 MarginRequirement <MrgnRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

MarginRequirement <MrgnRqrmnt> contains the following elements (see [Requirement1](#) on page 952 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		952
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		953

2.4.7.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the segregated independent amount only.

SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt> contains the following elements (see [MarginRequirement1](#) on page 953 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C6	953
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C6	954

2.4.8 RequirementDetailsDueToB <RqrmntDtIsDueToB>

Presence: [0..1]

Definition: Amount of expected margin that will be either delivered to party B by party A or recalled to party B from party A.

RequirementDetailsDueToB <RqrmntDtIsDueToB> contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		33
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		33

2.4.8.1 MarginRequirement <MrgnRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

MarginRequirement <MrgnRqrmnt> contains the following elements (see [Requirement1](#) on page 952 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		952
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		953

2.4.8.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the segregated independent amount only.

SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt> contains the following elements (see [MarginRequirement1](#) on page 953 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C6	953
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C6	954

2.4.9 ExpectedCollateralDueToA <XpctdCollDueToA>

Presence: [0..1]

Definition: Provides details about the type of collateral that will be either delivered to party A by party B or recalled to party A from party B.

ExpectedCollateralDueToA <XpctdCollDueToA> contains one of the following elements (see [ExpectedCollateral2Choice](#) on page 917 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtIs>	[1..1]	±		917
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		917

2.4.10 ExpectedCollateralDueToB <XpctdCollDueToB>

Presence: [0..1]

Definition: Provides details about the type of collateral that will be either delivered to party B by party A or recalled to party B from party A.

ExpectedCollateralDueToB <XpctdCollDueToB> contains one of the following elements (see [ExpectedCollateral2Choice](#) on page 917 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		917
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		917

2.4.11 MarginCallDetails <MrgnCallDtls>

Presence: [0..*]

Definition: Allows the reporting of the margin requirements for multiple accounts and report a single margin call amount made up of the aggregate of all the individual requirement amounts.

Impacted by: C4 CollateralAccountOrBlockChainAddress1Rule __, C6 CollateralAccountOrBlockChainAddress2Rule __

MarginCallDetails <MrgnCallDtls> contains the following **MarginCall3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		35
	BlockChainAddressOrWallet <BlckChainAdrOrWlft>	[0..1]	±		35
	MarginCallResult <MrgnCallRslt>	[1..1]	±		36
	MarginDetailDueToA <MrgnDtlDueToA>	[0..1]	±		36
	MarginDetailDueToB <MrgnDtlDueToB>	[0..1]	±		37
	RequirementDetailsDueToA <RqrmntDtlsDueToA>	[0..1]			38
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		38
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		39
	RequirementDetailsDueToB <RqrmntDtlsDueToB>	[0..1]			39
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		39
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		40
	ExpectedCollateralDueToA <XpctdCollDueToA>	[0..1]	±		40
	ExpectedCollateralDueToB <XpctdCollDueToB>	[0..1]	±		40

Constraints

- **CollateralAccountOrBlockchainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

- **CollateralAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

2.4.11.1 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

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

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

2.4.11.2 BlockchainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockchainAddressOrWallet <BlckChainAdrOrWlt> contains the following elements (see [BlockchainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

2.4.11.3 MarginCallResult <MrgnCallRslt>

Presence: [1..1]

Definition: Summation of the call amounts per margin type. It is provided for the purposes of carrying forward for future messages that are used to compare the margin call results to determine whether a call is agreed or full/partially disputed.

MarginCallResult <MrgnCallRslt> contains the following elements (see [MarginCallResult3](#) on page 955 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAmount <DfltFndAmt>	[0..1]	Amount	C1, C6	955
	MarginCallResult <MrgnCallRslt>	[1..1]	±		956

2.4.11.4 MarginDetailDueToA <MrgnDtlDueToA>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party A.

MarginDetailDueToA <MrgnDtIDueToA> contains the following elements (see [MarginCall1](#) on page 918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C6	919
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C6	920
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		921
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		921
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		922
	MarginTerms <MrgnTerms>	[0..1]			923
{Or	MarginDetails <MrgnDtIs>	[1..1]			924
	VariationMargin <VartnMrgn>	[1..1]			924
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	925
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		926
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	926
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	927
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		927
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		928
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		928
	CollateralBalance <CollBal>	[0..1]	±		928

2.4.11.5 MarginDetailDueToB <MrgnDtIDueToB>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party B.

MarginDetailDueToB <MrgnDtIDueToB> contains the following elements (see [MarginCall1](#) on page 918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C6	919
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C6	920
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		921
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		921
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		922
	MarginTerms <MrgnTerms>	[0..1]			923
{Or	MarginDetails <MrgnDtls>	[1..1]			924
	VariationMargin <VartnMrgn>	[1..1]			924
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	925
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		926
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	926
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	927
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		927
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		928
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		928
	CollateralBalance <CollBal>	[0..1]	±		928

2.4.11.6 RequirementDetailsDueToA <RqrmntDtlsDueToA>

Presence: [0..1]

Definition: Amount of expected margin that will be either delivered to party A by party B or recalled to party A from party B.

RequirementDetailsDueToA <RqrmntDtlsDueToA> contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		38
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		39

2.4.11.6.1 MarginRequirement <MrgnRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

MarginRequirement <MrgnRqrmnt> contains the following elements (see [Requirement1](#) on page 952 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		952
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		953

2.4.11.6.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the segregated independent amount only.

SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt> contains the following elements (see [MarginRequirement1](#) on page 953 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C6	953
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C6	954

2.4.11.7 RequirementDetailsDueToB <RqrmntDtIsDueToB>

Presence: [0..1]

Definition: Amount of expected margin that will be either delivered to party B by party A or recalled to party B from party A.

RequirementDetailsDueToB <RqrmntDtIsDueToB> contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		39
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		40

2.4.11.7.1 MarginRequirement <MrgnRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

MarginRequirement <MrgnRqrmnt> contains the following elements (see [Requirement1](#) on page 952 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		952
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		953

2.4.11.7.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the segregated independent amount only.

SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt> contains the following elements (see [MarginRequirement1](#) on page 953 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C6	953
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C6	954

2.4.11.8 ExpectedCollateralDueToA <XpctdCollDueToA>

Presence: [0..1]

Definition: Provides details about the type of collateral that will be either delivered to party A by party B or recalled to party A from party B.

ExpectedCollateralDueToA <XpctdCollDueToA> contains one of the following elements (see [ExpectedCollateral2Choice](#) on page 917 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		917
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		917

2.4.11.9 ExpectedCollateralDueToB <XpctdCollDueToB>

Presence: [0..1]

Definition: Provides details about the type of collateral that will be either delivered to party B by party A or recalled to party B from party A.

ExpectedCollateralDueToB <XpctdCollDueToB> contains one of the following elements (see [ExpectedCollateral2Choice](#) on page 917 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		917
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		917

2.4.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C9 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 958 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		958
	Envelope <Envlp>	[1..1]	(External Schema)		959

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 **MX colr.004.001.05** **MarginCallResponseV05**

3.1 **MessageDefinition Functionality**

Scope

The MarginCallResponse message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager or vice versa. This is a response to the MarginCallRequest message. The margin call can be accepted, fully disputed or partially disputed.

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

Usage

When sent by the collateral giver the MarginCallResponse message is used to:

- fully accept the MarginCallRequest
- or partially accept the MarginCallRequest.

When sent by the collateral taker the MarginCallResponse message is used to:

- fully accept the recall of collateral
- or partially accept the recall of collateral.

Outline

The MarginCallResponseV05 MessageDefinition is composed of 9 MessageBuildingBlocks:

- A. TransactionIdentification
Unambiguous identification of the transaction as know by the instructing party.
- B. Obligation
Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.
- C. Agreement
Agreement details for the over the counter market.
- D. MarginDetailsDueToA
Provides details about the margin calculation that would be due to party A.
- E. MarginDetailsDueToB
Provides details about the margin calculation that would be due to party B.
- F. AgreedAmountDueToA
Provides details about the agreed amount that would be due to party A.

G. AgreedAmountDueToB

Provides details about the agreed amount that would be due to party B.

H. ResponseDetails

Provides response details about the margin call.

I. SupplementaryData

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

3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root <Document> <MrgnCallRspn></i>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		47
	Obligation <Oblgtn>	[1..1]		C3, C4	47
	PartyA <PtyA>	[1..1]			49
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	49
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		50
Or}	NameAndAddress <NmAndAdr>	[1..1]			50
	Name <Nm>	[1..1]	Text		50
	Address <Adr>	[1..1]	±		51
	ServicingPartyA <SvcbgPtyA>	[0..1]			51
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	51
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		52
Or}	NameAndAddress <NmAndAdr>	[1..1]			52
	Name <Nm>	[1..1]	Text		52
	Address <Adr>	[1..1]	±		52
	PartyB <PtyB>	[1..1]			53
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	53
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		54
Or}	NameAndAddress <NmAndAdr>	[1..1]			54
	Name <Nm>	[1..1]	Text		54
	Address <Adr>	[1..1]	±		54
	ServicingPartyB <SvcbgPtyB>	[0..1]			55
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	55
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		55
Or}	NameAndAddress <NmAndAdr>	[1..1]			56
	Name <Nm>	[1..1]	Text		56
	Address <Adr>	[1..1]	±		56
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		56
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		57

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposureType <XpsrTp>	[0..1]	CodeSet		57
	ValuationDate <ValtnDt>	[1..1]	±		59
	Agreement <Agrmt>	[0..1]			59
	AgreementDetails <AgrmtDtls>	[1..1]	Text		59
	AgreementIdentification <AgrmtId>	[0..1]	Text		59
	AgreementDate <AgrmtDt>	[1..1]	Date		60
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	60
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		60
	MarginDetailsDueToA <MrgnDtlsDueToA>	[0..1]	±		60
	MarginDetailsDueToB <MrgnDtlsDueToB>	[0..1]	±		61
	AgreedAmountDueToA <AgrdAmtDueToA>	[0..1]			62
{Or	AgreedAmountDetails <AgrdAmtDtls>	[1..1]			63
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		63
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		63
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		63
	AgreedAmountDueToB <AgrdAmtDueToB>	[0..1]			64
{Or	AgreedAmountDetails <AgrdAmtDtls>	[1..1]			64
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		64
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		65
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		65
	ResponseDetails <RspnDtls>	[0..1]			65
	ResponseTypeDetails <RspnTpDtls>	[1..*]	±		66
	Description <Desc>	[0..1]	Text		66
	SupplementaryData <SplmtryData>	[0..*]	±	C7	66

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 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 CollateralAccountOrBlockChainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C4 CollateralAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, CollateralAccountIdentification 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.

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 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 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as know by the instructing party.

Datatype: Max35Text on page 1074

3.4.2 Obligation <Oblgtn>

Presence: [1..1]

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

Impacted by: C3 CollateralAccountOrBlockChainAddress1Rule, C4 CollateralAccountOrBlockChainAddress2Rule

Obligation <Oblgtn> contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			49
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	49
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		50
Or}	NameAndAddress <NmAndAdr>	[1..1]			50
	Name <Nm>	[1..1]	Text		50
	Address <Adr>	[1..1]	±		51
	ServicingPartyA <SvcgPtyA>	[0..1]			51
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	51
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		52
Or}	NameAndAddress <NmAndAdr>	[1..1]			52
	Name <Nm>	[1..1]	Text		52
	Address <Adr>	[1..1]	±		52
	PartyB <PtyB>	[1..1]			53
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	53
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		54
Or}	NameAndAddress <NmAndAdr>	[1..1]			54
	Name <Nm>	[1..1]	Text		54
	Address <Adr>	[1..1]	±		54
	ServicingPartyB <SvcgPtyB>	[0..1]			55
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	55
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		55
Or}	NameAndAddress <NmAndAdr>	[1..1]			56
	Name <Nm>	[1..1]	Text		56
	Address <Adr>	[1..1]	±		56
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		56
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		57
	ExposureType <XpsrTp>	[0..1]	CodeSet		57
	ValuationDate <ValtnDt>	[1..1]	±		59

Constraints

- **CollateralAccountOrBlockchainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

- **CollateralAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

3.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	49
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		50
Or}	NameAndAddress <NmAndAdr>	[1..1]			50
	Name <Nm>	[1..1]	Text		50
	Address <Adr>	[1..1]	±		51

3.4.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

3.4.2.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

3.4.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		50
	Address <Adr>	[1..1]	±		51

3.4.2.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

3.4.2.1.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2 on page 1039](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

3.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	51
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		52
Or}	NameAndAddress <NmAndAdr>	[1..1]			52
	Name <Nm>	[1..1]	Text		52
	Address <Adr>	[1..1]	±		52

3.4.2.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: [C2 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 1069](#)

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.

3.4.2.2.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

3.4.2.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		52
	Address <Adr>	[1..1]	±		52

3.4.2.2.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

3.4.2.2.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

3.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	53
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		54
Or}	NameAndAddress <NmAndAdr>	[1..1]			54
	Name <Nm>	[1..1]	Text		54
	Address <Adr>	[1..1]	±		54

3.4.2.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: [AnyBICDec2014Identifier](#) on page 1069

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.

3.4.2.3.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

3.4.2.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		54
	Address <Adr>	[1..1]	±		54

3.4.2.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

3.4.2.3.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

3.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	55
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		55
Or}	NameAndAddress <NmAndAdr>	[1..1]			56
	Name <Nm>	[1..1]	Text		56
	Address <Adr>	[1..1]	±		56

3.4.2.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

3.4.2.4.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

3.4.2.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		56
	Address <Adr>	[1..1]	±		56

3.4.2.4.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

3.4.2.4.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

3.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

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

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

3.4.2.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

3.4.2.7 ExposureType <XpsrTp>

Presence: [0..1]

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

Datatype: [ExposureType11Code](#) on page 1053

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.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
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

CodeName	Name	Definition
		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).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	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.
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.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

3.4.2.8 ValuationDate <ValtnDt>

Presence: [1..1]

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

ValuationDate <ValtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

3.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		59
	AgreementIdentification <AgrmtId>	[0..1]	Text		59
	AgreementDate <AgrmtDt>	[1..1]	Date		60
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	60
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		60

3.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

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

Datatype: [Max140Text](#) on page 1073

3.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: Max140Text on page 1073

3.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: ISODate on page 1068

3.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 1044

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

3.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see AgreementFramework1Choice on page 966 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		966
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		967

3.4.4 MarginDetailsDueToA <MrgnDtlsDueToA>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party A.

MarginDetailsDueToA <MrgnDtIsDueToA> contains the following elements (see [MarginCall1](#) on page 918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C6	919
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C6	920
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		921
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		921
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		922
	MarginTerms <MrgnTerms>	[0..1]			923
{Or	MarginDetails <MrgnDtIs>	[1..1]			924
	VariationMargin <VartnMrgn>	[1..1]			924
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	925
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		926
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	926
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	927
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		927
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		928
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		928
	CollateralBalance <CollBal>	[0..1]	±		928

3.4.5 MarginDetailsDueToB <MrgnDtIsDueToB>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party B.

MarginDetailsDueToB <MrgnDtIsDueToB> contains the following elements (see [MarginCall1](#) on page 918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C6	919
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C6	920
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		921
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		921
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		922
	MarginTerms <MrgnTerms>	[0..1]			923
{Or	MarginDetails <MrgnDtIs>	[1..1]			924
	VariationMargin <VartnMrgn>	[1..1]			924
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	925
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		926
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	926
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	927
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		927
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		928
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		928
	CollateralBalance <CollBal>	[0..1]	±		928

3.4.6 AgreedAmountDueToA <AgrdAmtDueToA>

Presence: [0..1]

Definition: Provides details about the agreed amount that would be due to party A.

AgreedAmountDueToA <AgrdAmtDueToA> contains one of the following **AgreedAmount1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreedAmountDetails <AgrdAmtDtIs>	[1..1]			63
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		63
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		63
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		63

3.4.6.1 AgreedAmountDetails <AgrdAmtDtls>

Presence: [1..1]

Definition: Provides details about the agreed amount for the variation margin and optionally the segregated independent amount.

AgreedAmountDetails <AgrdAmtDtls> contains the following **AgreedAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		63
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		63

3.4.6.1.1 VariationMarginAmount <VartnMrgnAmt>

Presence: [1..1]

Definition: Provides details about the agreed amount for the variation margin.

VariationMarginAmount <VartnMrgnAmt> contains the following elements (see [Amount1 on page 951](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C6	951
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		952
	AdditionalInformation <AddtlInf>	[0..1]	Text		952

3.4.6.1.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides details about the agreed amount for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see [Amount1 on page 951](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C6	951
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		952
	AdditionalInformation <AddtlInf>	[0..1]	Text		952

3.4.6.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides details about the agreed amount for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see [Amount1](#) on page 951 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C6	951
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		952
	AdditionalInformation <AddtlInf>	[0..1]	Text		952

3.4.7 AgreedAmountDueToB <AgrdAmtDueToB>

Presence: [0..1]

Definition: Provides details about the agreed amount that would be due to party B.

AgreedAmountDueToB <AgrdAmtDueToB> contains one of the following **AgreedAmount1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreedAmountDetails <AgrdAmtDtls>	[1..1]			64
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		64
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		65
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		65

3.4.7.1 AgreedAmountDetails <AgrdAmtDtls>

Presence: [1..1]

Definition: Provides details about the agreed amount for the variation margin and optionally the segregated independent amount.

AgreedAmountDetails <AgrdAmtDtls> contains the following **AgreedAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		64
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		65

3.4.7.1.1 VariationMarginAmount <VartnMrgnAmt>

Presence: [1..1]

Definition: Provides details about the agreed amount for the variation margin.

VariationMarginAmount <VartnMrgnAmt> contains the following elements (see [Amount1](#) on page 951 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C6	951
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		952
	AdditionalInformation <AddtlInf>	[0..1]	Text		952

3.4.7.1.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides details about the agreed amount for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see [Amount1](#) on page 951 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C6	951
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		952
	AdditionalInformation <AddtlInf>	[0..1]	Text		952

3.4.7.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides details about the agreed amount for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see [Amount1](#) on page 951 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C6	951
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		952
	AdditionalInformation <AddtlInf>	[0..1]	Text		952

3.4.8 ResponseDetails <RspnDtls>

Presence: [0..1]

Definition: Provides response details about the margin call.

ResponseDetails <RspnDtls> contains the following **Response1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseTypeDetails <RspnTpDtls>	[1..*]	±		66
	Description <Desc>	[0..1]	Text		66

3.4.8.1 ResponseTypeDetails <RspnTpDtls>

Presence: [1..*]

Definition: Provides details about the response type.

ResponseTypeDetails <RspnTpDtls> contains one of the following elements (see [ResponseType1Choice](#) on page 965 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		966
Or}	Proprietary <Prtry>	[1..1]	±		966

3.4.8.2 Description <Desc>

Presence: [0..1]

Definition: Provides additional details related to the margin call response.

Datatype: [Max140Text](#) on page 1073

3.4.9 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C7 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 958 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		958
	Envelope <Envlp>	[1..1]	(External Schema)		959

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 **MX colr.005.001.06**

CollateralManagementCancellationRequestV06

4.1 **MessageDefinition Functionality**

Scope

The CollateralManagementCancellationRequest message is sent by:

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

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

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

Usage

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

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

Outline

The CollateralManagementCancellationRequestV06 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. Reference

Reference to the message advised to be cancelled.

B. Obligation

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

C. CancellationReason

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

D. SupplementaryData

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

4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollMgmtCxlReq>	[1..1]			
	Reference <Ref>	[1..1]			72
{Or	ClientCollateralInstructionIdentification <ClntCollInstrId>	[1..1]	Text		72
Or	ClientCollateralTransactionIdentification <ClntCollTxId>	[1..1]	Text		73
Or	CollateralProposalIdentification <CollPrpsId>	[1..1]	Text		73
Or	CollateralProposalResponseIdentification <CollPrpsRspnId>	[1..1]	Text		73
Or	CollateralSubstitutionConfirmationIdentification <CollSbsttnConfId>	[1..1]	Text		73
Or	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		73
Or	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[1..1]	Text		73
Or	CommonTransactionIdentification <CmonTxId>	[1..1]	Text		73
Or	DisputeNotificationIdentification <DsptNtfctnId>	[1..1]	Text		73
Or	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		74
Or	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[1..1]	Text		74
Or	InterestPaymentStatementIdentification <IntrstPmtStmId>	[1..1]	Text		74
Or	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		74
Or	MarginCallResponseIdentification <MrgnCallRspnId>	[1..1]	Text		74
Or	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[1..1]	Text		74
Or}	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[1..1]	Text		74
	Obligation <Oblgtn>	[1..1]		C3, C4	74
	PartyA <PtyA>	[1..1]			78
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	78
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		78
Or}	NameAndAddress <NmAndAdr>	[1..1]			79
	Name <Nm>	[1..1]	Text		79
	Address <Adr>	[1..1]	±		79
	ServicingPartyA <SvcgPtyA>	[0..1]			79
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	80

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		80
Or}	NameAndAddress <NmAndAdr>	[1..1]			81
	Name <Nm>	[1..1]	Text		81
	Address <Adr>	[1..1]	±		81
	PartyB <PtyB>	[1..1]			81
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	82
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		82
Or}	NameAndAddress <NmAndAdr>	[1..1]			82
	Name <Nm>	[1..1]	Text		83
	Address <Adr>	[1..1]	±		83
	ServicingPartyB <SvcgPtyB>	[0..1]			83
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	83
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		84
Or}	NameAndAddress <NmAndAdr>	[1..1]			84
	Name <Nm>	[1..1]	Text		84
	Address <Adr>	[1..1]	±		84
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		85
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		85
	ExposureType <XpsrTp>	[0..1]			85
{Or	Code <Cd>	[1..1]	CodeSet		86
Or}	Proprietary <Prtry>	[1..1]	±		87
	CollateralTransactionType <CollTxTp>	[0..1]			88
{Or	Code <Cd>	[1..1]	CodeSet		88
Or}	Proprietary <Prtry>	[1..1]	±		89
	CollateralSide <CollSd>	[0..1]	CodeSet		89
	ExposureAmount <XpsrAmt>	[0..1]	Amount	C1, C6	89
	ValuationDate <ValtnDt>	[0..1]	±		90
	ClosingDate <ClsgDt>	[0..1]			90
{Or	Date <Dt>	[1..1]	±		90
Or}	Code <Cd>	[1..1]			91
{Or	Code <Cd>	[1..1]	CodeSet		91

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	±		91
	RequestedExecutionDate <ReqdExctnDt>	[0..1]	±		91
	SettlementProcess <SttlmPrc>	[0..1]	±		91
	CancellationReason <CxIRsn>	[1..1]			92
	AdditionalInformation <AddtlInf>	[0..1]	Text		92
	CancellationReasonCode <CxIRsnCd>	[1..1]	±		92
	SupplementaryData <SplmtryData>	[0..*]	±	C7	92

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 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 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 CollateralAccountOrBlockchainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C4 CollateralAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification 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.

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 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 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 Reference <Ref>

Presence: [1..1]

Definition: Reference to the message advised to be cancelled.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClientCollateralInstructionIdentification <ClntCollInstrId>	[1..1]	Text		72
Or	ClientCollateralTransactionIdentification <ClntCollTxId>	[1..1]	Text		73
Or	CollateralProposalIdentification <CollPrpsId>	[1..1]	Text		73
Or	CollateralProposalResponseIdentification <CollPrpslRspnId>	[1..1]	Text		73
Or	CollateralSubstitutionConfirmationIdentification <CollSbstitnConfId>	[1..1]	Text		73
Or	CollateralSubstitutionRequestIdentification <CollSbstitnReqlId>	[1..1]	Text		73
Or	CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>	[1..1]	Text		73
Or	CommonTransactionIdentification <CmonTxId>	[1..1]	Text		73
Or	DisputeNotificationIdentification <DsptNtfctnId>	[1..1]	Text		73
Or	InterestPaymentRequestIdentification <IntrstPmtReqlId>	[1..1]	Text		74
Or	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[1..1]	Text		74
Or	InterestPaymentStatementIdentification <IntrstPmtStmntId>	[1..1]	Text		74
Or	MarginCallRequestIdentification <MrgnCallReqlId>	[1..1]	Text		74
Or	MarginCallResponseIdentification <MrgnCallRspnId>	[1..1]	Text		74
Or	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[1..1]	Text		74
Or}	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[1..1]	Text		74

4.4.1.1 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [1..1]

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

Datatype: Max35Text on page 1074

4.4.1.2 ClientCollateralTransactionIdentification <ClntCollTxId>

Presence: [1..1]

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

Datatype: Max35Text on page 1074

4.4.1.3 CollateralProposalIdentification <CollPrpsId>

Presence: [1..1]

Definition: Unique identifier of the collateral proposal.

Datatype: Max35Text on page 1074

4.4.1.4 CollateralProposalResponseIdentification <CollPrpsIRspnId>

Presence: [1..1]

Definition: Unique identifier of the collateral proposal response.

Datatype: Max35Text on page 1074

4.4.1.5 CollateralSubstitutionConfirmationIdentification <CollSbstitnConfId>

Presence: [1..1]

Definition: Unique identifier of the collateral substitution confirmation.

Datatype: Max35Text on page 1074

4.4.1.6 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

Presence: [1..1]

Definition: Unique identifier of the collateral substitution request.

Datatype: Max35Text on page 1074

4.4.1.7 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

Presence: [1..1]

Definition: Unique identifier of the collateral substitution response.

Datatype: Max35Text on page 1074

4.4.1.8 CommonTransactionIdentification <CmonTxId>

Presence: [1..1]

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

Datatype: Max52Text on page 1074

4.4.1.9 DisputeNotificationIdentification <DsptNtfctnId>

Presence: [1..1]

Definition: Unique identifier of the dispute notification.

Datatype: Max35Text on page 1074

4.4.1.10 InterestPaymentRequestIdentification <IntrstPmtReqId>

Presence: [1..1]

Definition: Unique identifier of the interest payment request.

Datatype: Max35Text on page 1074

4.4.1.11 InterestPaymentResponseIdentification <IntrstPmtRspId>

Presence: [1..1]

Definition: Unique identifier of the interest payment response.

Datatype: Max35Text on page 1074

4.4.1.12 InterestPaymentStatementIdentification <IntrstPmtStmId>

Presence: [1..1]

Definition: Unique identifier of the interest payment statement.

Datatype: Max35Text on page 1074

4.4.1.13 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Unique identifier of the margin call request.

Datatype: Max35Text on page 1074

4.4.1.14 MarginCallResponseIdentification <MrgnCallRspId>

Presence: [1..1]

Definition: Unique identifier of the margin call response.

Datatype: Max35Text on page 1074

4.4.1.15 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [1..1]

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

Datatype: Max35Text on page 1074

4.4.1.16 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [1..1]

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

Datatype: Max35Text on page 1074

4.4.2 Obligation <Oblgtn>

Presence: [1..1]

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

Impacted by: C3 CollateralAccountOrBlockChainAddress1Rule ____, C4
CollateralAccountOrBlockChainAddress2Rule ____

Obligation <Oblgtn> contains the following **Obligation8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			78
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	78
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		78
Or}	NameAndAddress <NmAndAdr>	[1..1]			79
	Name <Nm>	[1..1]	Text		79
	Address <Adr>	[1..1]	±		79
	ServicingPartyA <SvcgPtyA>	[0..1]			79
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	80
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		80
Or}	NameAndAddress <NmAndAdr>	[1..1]			81
	Name <Nm>	[1..1]	Text		81
	Address <Adr>	[1..1]	±		81
	PartyB <PtyB>	[1..1]			81
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	82
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		82
Or}	NameAndAddress <NmAndAdr>	[1..1]			82
	Name <Nm>	[1..1]	Text		83
	Address <Adr>	[1..1]	±		83
	ServicingPartyB <SvcgPtyB>	[0..1]			83
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	83
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		84
Or}	NameAndAddress <NmAndAdr>	[1..1]			84
	Name <Nm>	[1..1]	Text		84
	Address <Adr>	[1..1]	±		84
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		85
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		85
	ExposureType <XpsrTp>	[0..1]			85
{Or	Code <Cd>	[1..1]	CodeSet		86
Or}	Proprietary <Prtry>	[1..1]	±		87
	CollateralTransactionType <CollTxTp>	[0..1]			88
{Or	Code <Cd>	[1..1]	CodeSet		88

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	±		89
	CollateralSide <CollSd>	[0..1]	CodeSet		89
	ExposureAmount <XpsrAmt>	[0..1]	Amount	C1, C6	89
	ValuationDate <ValtnDt>	[0..1]	±		90
	ClosingDate <ClsgDt>	[0..1]			90
{Or	Date <Dt>	[1..1]	±		90
Or}	Code <Cd>	[1..1]			91
{Or	Code <Cd>	[1..1]	CodeSet		91
Or}	Proprietary <Prtry>	[1..1]	±		91
	RequestedExecutionDate <ReqdExctnDt>	[0..1]	±		91
	SettlementProcess <SttlmPrc>	[0..1]	±		91

Constraints

- **CollateralAccountOrBlockChainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

- **CollateralAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

4.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: One of the entities associated with the collateral agreement

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	78
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		78
Or}	NameAndAddress <NmAndAdr>	[1..1]			79
	Name <Nm>	[1..1]	Text		79
	Address <Adr>	[1..1]	±		79

4.4.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

4.4.2.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

4.4.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

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

4.4.2.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

4.4.2.1.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

4.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	80
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		80
Or}	NameAndAddress <NmAndAdr>	[1..1]			81
	Name <Nm>	[1..1]	Text		81
	Address <Adr>	[1..1]	±		81

4.4.2.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

4.4.2.2.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

4.4.2.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		81
	Address <Adr>	[1..1]	±		81

4.4.2.2.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: Max70Text on page 1075

4.4.2.2.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see PostalAddress2 on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdid>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

4.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Other entity associated with the collateral agreement

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	82
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		82
Or}	NameAndAddress <NmAndAdr>	[1..1]			82
	Name <Nm>	[1..1]	Text		83
	Address <Adr>	[1..1]	±		83

4.4.2.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

4.4.2.3.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

4.4.2.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		83
	Address <Adr>	[1..1]	±		83

4.4.2.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

4.4.2.3.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

4.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	83
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		84
Or}	NameAndAddress <NmAndAdr>	[1..1]			84
	Name <Nm>	[1..1]	Text		84
	Address <Adr>	[1..1]	±		84

4.4.2.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: [C2 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier](#) on page 1069

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.

4.4.2.4.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

4.4.2.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		84
	Address <Adr>	[1..1]	±		84

4.4.2.4.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

4.4.2.4.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

4.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

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

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

4.4.2.6 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

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

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

4.4.2.7 ExposureType <XpsrTp>

Presence: [0..1]

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

ExposureType <XpsrTp> contains one of the following **ExposureType21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		86
Or}	Proprietary <Prtry>	[1..1]	±		87

4.4.2.7.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the underlying business area/type of trade causing the exposure expressed as a code.

Datatype: [ExposureType11Code on page 1053](#)

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.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
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).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.

CodeName	Name	Definition
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.
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.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

4.4.2.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

4.4.2.8 CollateralTransactionType <CollTxTp>

Presence: [0..1]

Definition: Type of collateral instruction.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		88
Or}	Proprietary <Prtry>	[1..1]	±		89

4.4.2.8.1 Code <Cd>

Presence: [1..1]

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

Datatype: [CollateralTransactionType1Code](#) on page 1049

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

4.4.2.8.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

4.4.2.9 CollateralSide <CollSd>

Presence: [0..1]

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

Datatype: [CollateralRole1Code](#) on page 1048

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

4.4.2.10 ExposureAmount <XpsrAmt>

Presence: [0..1]

Definition: Amount of the principal.

Impacted by: [C1 ActiveOrHistoricCurrency](#), [C6 CurrencyAmount](#)

Datatype: [ActiveOrHistoricCurrencyAndAmount](#) on page 1042

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.

4.4.2.11 ValuationDate <ValtnDt>

Presence: [0..1]

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

ValuationDate <ValtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

4.4.2.12 ClosingDate <ClsgDt>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		90
Or}	Code <Cd>	[1..1]			91
{Or	Code <Cd>	[1..1]	CodeSet		91
Or}	Proprietary <Prtry>	[1..1]	±		91

4.4.2.12.1 Date <Dt>

Presence: [1..1]

Definition: Closing date is defined as a choice between a date or a date and time format.

Date <Dt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

4.4.2.12.2 Code <Cd>

Presence: [1..1]

Definition: Closing date is defined using a code or data source scheme.

Code <Cd> contains one of the following **Date3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		91
Or}	Proprietary <Prtry>	[1..1]	±		91

4.4.2.12.2.1 Code <Cd>

Presence: [1..1]

Definition: Date is defined using a code.

Datatype: [DateType2Code](#) on page 1051

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

4.4.2.12.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Date is determined using a data source scheme and a code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

4.4.2.13 RequestedExecutionDate <ReqdExctnDt>

Presence: [0..1]

Definition: Date/time at which the instructing party requests the instruction to be executed.

RequestedExecutionDate <ReqdExctnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

4.4.2.14 SettlementProcess <SttlmPrc>

Presence: [0..1]

Definition: Specifies the settlement process in which the collateral will be settled.

SettlementProcess <SttlmPrc> contains the following elements (see [GenericIdentification30](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

4.4.3 CancellationReason <CxIRsn>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AdditionalInformation <AddtlInf>	[0..1]	Text		92
	CancellationReasonCode <CxIRsnCd>	[1..1]	±		92

4.4.3.1 AdditionalInformation <AddtlInf>

Presence: [0..1]

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

Datatype: [Max35Text](#) on page 1074

4.4.3.2 CancellationReasonCode <CxIRsnCd>

Presence: [1..1]

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

CancellationReasonCode <CxIRsnCd> contains one of the following elements (see [CollateralCancellationType1Choice](#) on page 1037 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1038
Or}	Proprietary <Prtry>	[1..1]	±		1038

4.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C7 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 958 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		958
	Envelope <Envlp>	[1..1]	(External Schema)		959

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.

5 **MX colr.006.001.05**

CollateralManagementCancellationStatusV05

5.1 **MessageDefinition Functionality**

Scope

The CollateralManagementCancellationStatus message is sent by:

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

This message is used to provide the status of accepted or rejected for the CollateralManagementCancellationRequest message previously received.

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

Usage

The CollateralManagementCancellationStatus message can be sent to provide a status for a previously received CollateralManagementCancellationRequest message.

Outline

The CollateralManagementCancellationStatusV05 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Reference

Provides reference to the previous received message.

C. Obligation

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

D. CancellationStatus

Provides status details of the collateral cancellation message.

E. SupplementaryData

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

5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollMgmtCxlSts>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		97
	Reference <Ref>	[1..1]			98
	CollateralMessageCancellationRequestIdentification <CollMsgCxlReqId>	[1..1]	Text		98
	Obligation <Oblgtn>	[1..1]		C2, C3	98
	PartyA <PtyA>	[1..1]			100
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	100
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		101
Or}	NameAndAddress <NmAndAdr>	[1..1]			101
	Name <Nm>	[1..1]	Text		101
	Address <Adr>	[1..1]	±		102
	ServicingPartyA <SvcgPtyA>	[0..1]			102
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	102
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		103
Or}	NameAndAddress <NmAndAdr>	[1..1]			103
	Name <Nm>	[1..1]	Text		103
	Address <Adr>	[1..1]	±		103
	PartyB <PtyB>	[1..1]			104
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	104
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		105
Or}	NameAndAddress <NmAndAdr>	[1..1]			105
	Name <Nm>	[1..1]	Text		105
	Address <Adr>	[1..1]	±		105
	ServicingPartyB <SvcgPtyB>	[0..1]			106
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	106
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		106
Or}	NameAndAddress <NmAndAdr>	[1..1]			107
	Name <Nm>	[1..1]	Text		107
	Address <Adr>	[1..1]	±		107

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		107
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		108
	ExposureType <XpsrTp>	[0..1]	CodeSet		108
	ValuationDate <ValtnDt>	[1..1]	±		110
	CancellationStatus <CxlSts>	[1..1]		C5	110
	CollateralStatusCode <CollStsCd>	[1..1]	CodeSet		111
	AdditionalInformation <AddtlInf>	[0..1]	Text		111
	RejectionDetails <RjctnDtls>	[0..1]			111
	RejectedReason <RjctdRsn>	[1..1]	CodeSet		111
	AdditionalInformation <AddtlInf>	[0..1]	Text		112
	SupplementaryData <SplmtryData>	[0..*]	±	C6	112

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 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 CollateralAccountOrBlockChainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C3 CollateralAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification 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.

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 StatusRejectionReasonRule

(Rule)

If Collateral StatusCode equals Rejected then RejectionDetails must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00195
- *Error Text:* RejectionReason must be present.

C6 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.

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 know by the instructing party.

Datatype: Max35Text on page 1074

5.4.2 Reference <Ref>

Presence: [1..1]

Definition: Provides reference to the previous received message.

Reference <Ref> contains the following **Reference16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralMessageCancellationRequestIdentification <CollMsgCxlReqId>	[1..1]	Text		98

5.4.2.1 CollateralMessageCancellationRequestIdentification <CollMsgCxlReqId>

Presence: [1..1]

Definition: Identification of the collateral message cancellation request.

Datatype: Max35Text on page 1074

5.4.3 Obligation <Oblgtn>

Presence: [1..1]

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

Impacted by: C2 CollateralAccountOrBlockChainAddress1Rule, C3 CollateralAccountOrBlockChainAddress2Rule

Obligation <Oblgtn> contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			100
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	100
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		101
Or}	NameAndAddress <NmAndAdr>	[1..1]			101
	Name <Nm>	[1..1]	Text		101
	Address <Adr>	[1..1]	±		102
	ServicingPartyA <SvcgPtyA>	[0..1]			102
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	102
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		103
Or}	NameAndAddress <NmAndAdr>	[1..1]			103
	Name <Nm>	[1..1]	Text		103
	Address <Adr>	[1..1]	±		103
	PartyB <PtyB>	[1..1]			104
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	104
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		105
Or}	NameAndAddress <NmAndAdr>	[1..1]			105
	Name <Nm>	[1..1]	Text		105
	Address <Adr>	[1..1]	±		105
	ServicingPartyB <SvcgPtyB>	[0..1]			106
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	106
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		106
Or}	NameAndAddress <NmAndAdr>	[1..1]			107
	Name <Nm>	[1..1]	Text		107
	Address <Adr>	[1..1]	±		107
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		107
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		108
	ExposureType <XpsrTp>	[0..1]	CodeSet		108
	ValuationDate <ValtnDt>	[1..1]	±		110

Constraints

• **CollateralAccountOrBlockChainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

• **CollateralAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

5.4.3.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	100
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		101
Or}	NameAndAddress <NmAndAdr>	[1..1]			101
	Name <Nm>	[1..1]	Text		101
	Address <Adr>	[1..1]	±		102

5.4.3.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

5.4.3.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

5.4.3.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		101
	Address <Adr>	[1..1]	±		102

5.4.3.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

5.4.3.1.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2 on page 1039](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

5.4.3.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	102
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		103
Or}	NameAndAddress <NmAndAdr>	[1..1]			103
	Name <Nm>	[1..1]	Text		103
	Address <Adr>	[1..1]	±		103

5.4.3.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: [C1 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 1069](#)

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.

5.4.3.2.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

5.4.3.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		103
	Address <Adr>	[1..1]	±		103

5.4.3.2.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

5.4.3.2.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

5.4.3.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	104
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		105
Or}	NameAndAddress <NmAndAdr>	[1..1]			105
	Name <Nm>	[1..1]	Text		105
	Address <Adr>	[1..1]	±		105

5.4.3.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C1 AnyBIC

Datatype: [AnyBICDec2014Identifier](#) on page 1069

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.

5.4.3.3.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

5.4.3.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		105
	Address <Adr>	[1..1]	±		105

5.4.3.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

5.4.3.3.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

5.4.3.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	106
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		106
Or}	NameAndAddress <NmAndAdr>	[1..1]			107
	Name <Nm>	[1..1]	Text		107
	Address <Adr>	[1..1]	±		107

5.4.3.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

5.4.3.4.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

5.4.3.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		107
	Address <Adr>	[1..1]	±		107

5.4.3.4.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

5.4.3.4.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

5.4.3.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

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

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

5.4.3.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

5.4.3.7 ExposureType <XpsrTp>

Presence: [0..1]

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

Datatype: [ExposureType11Code](#) on page 1053

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.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
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

CodeName	Name	Definition
		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).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	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.
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.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

5.4.3.8 ValuationDate <ValtnDt>

Presence: [1..1]

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

ValuationDate <ValtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

5.4.4 CancellationStatus <CxISts>

Presence: [1..1]

Definition: Provides status details of the collateral cancellation message.

Impacted by: [C5 StatusRejectionReasonRule](#)

CancellationStatus <CxISts> contains the following **CollateralCancellationStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralStatusCode <CollStsCd>	[1..1]	CodeSet		111
	AdditionalInformation <AddtlInf>	[0..1]	Text		111
	RejectionDetails <RjctnDtls>	[0..1]			111
	RejectedReason <RjctdRsn>	[1..1]	CodeSet		111
	AdditionalInformation <AddtlInf>	[0..1]	Text		112

Constraints

- **StatusRejectionReasonRule**

(Rule)

If Collateral StatusCode equals Rejected then RejectionDetails must be present.

On Condition

`/CollateralStatusCode is equal to value 'Rejected'`

Following Must be True
 /RejectionDetails Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00195
- *Error Text:* RejectionReason must be present.

5.4.4.1 CollateralStatusCode <CollStsCd>

Presence: [1..1]

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

Datatype: [Status4Code on page 1067](#)

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

5.4.4.2 AdditionalInformation <AddtInf>

Presence: [0..1]

Definition: Provides additional information on the status of the CollateralManagementCancellationRequest message.

Datatype: [Max35Text on page 1074](#)

5.4.4.3 RejectionDetails <RjctnDtls>

Presence: [0..1]

Definition: Provides rejection reason and optionally additional information.

RejectionDetails <RjctnDtls> contains the following **RejectionStatus3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RejectedReason <RjctdRsn>	[1..1]	CodeSet		111
	AdditionalInformation <AddtInf>	[0..1]	Text		112

5.4.4.3.1 RejectedReason <RjctdRsn>

Presence: [1..1]

Definition: Provides the rejection reason using a code.

Datatype: [RejectionReason68Code on page 1065](#)

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.

CodeName	Name	Definition
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

5.4.4.3.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Allows to provides additional information to the rejection reason code.

Datatype: [Max35Text on page 1074](#)

5.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C6 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1 on page 958](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		958
	Envelope <Envlp>	[1..1]	(External Schema)		959

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 colr.007.001.06** **CollateralProposalV06**

6.1 **MessageDefinition Functionality**

Scope

The CollateralProposal message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager, to propose the collateral to be delivered. This message is sent once the Margin Call is agreed or partially agreed and can be used for new collateral at the initiation of an exposure or for additional collateral for variation of an existing exposure. This message is used for both initial collateral proposal and subsequent counter proposals.

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

Usage

This message is sent once the Margin Call is agreed or partially agreed and can be used for new collateral at the initiation of an exposure or for additional collateral for variation of an existing exposure. The collateral proposal can include securities, cash and other types of collateral.

Outline

The CollateralProposalV06 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

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

C. Agreement

Agreement details for the over the counter market.

D. TypeAndDetails

Indicates whether this is an initial or counter proposal.

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> <CollPrpsl>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		139
	Obligation <Oblgtn>	[1..1]		C7, C8	139
	PartyA <PtyA>	[1..1]			141
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	141
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		142
Or}	NameAndAddress <NmAndAdr>	[1..1]			142
	Name <Nm>	[1..1]	Text		142
	Address <Adr>	[1..1]	±		143
	ServicingPartyA <SvchgPtyA>	[0..1]			143
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	143
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		144
Or}	NameAndAddress <NmAndAdr>	[1..1]			144
	Name <Nm>	[1..1]	Text		144
	Address <Adr>	[1..1]	±		144
	PartyB <PtyB>	[1..1]			145
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	145
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		146
Or}	NameAndAddress <NmAndAdr>	[1..1]			146
	Name <Nm>	[1..1]	Text		146
	Address <Adr>	[1..1]	±		146
	ServicingPartyB <SvchgPtyB>	[0..1]			147
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	147
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		147
Or}	NameAndAddress <NmAndAdr>	[1..1]			148
	Name <Nm>	[1..1]	Text		148
	Address <Adr>	[1..1]	±		148
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		148
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		149

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposureType <XpsrTp>	[0..1]	CodeSet		149
	ValuationDate <ValtnDt>	[1..1]	±		151
	Agreement <Agrmt>	[0..1]			151
	AgreementDetails <AgrmtDtls>	[1..1]	Text		151
	AgreementIdentification <AgrmtId>	[0..1]	Text		151
	AgreementDate <AgrmtDt>	[1..1]	Date		152
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C3	152
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		152
	TypeAndDetails <TpAndDtls>	[1..1]			152
	CollateralProposalType <CollPrpslTp>	[1..1]	CodeSet		172
	CollateralProposal <CollPrpsl>	[1..1]			172
{Or	CollateralProposalDetails <CollPrpslDtls>	[1..1]			191
	VariationMargin <VartnMrgn>	[1..1]			204
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C3, C10	211
	MovementDirection <MvmntDrctn>	[0..*]			211
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			218
	Deliver <Dlvr>	[1..1]			223
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		225
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		226
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		226
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		226
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	226
	CollateralIdentification <CollId>	[0..1]	Text		228
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	228
	MaturityDate <MtrtyDt>	[0..1]	±		229
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		230
	Quantity <Qty>	[1..1]	±	C15	230
	Price <Pric>	[0..1]	±		230

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	231
	Haircut <Hrcut>	[0..1]	Rate		231
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	231
	ValueDate <ValDt>	[0..1]	Date		232
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		232
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		233
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		233
	SettlementParameters <SttlmParams>	[0..1]	±		233
	CashCollateral <CshColl>	[0..*]			234
	CollateralIdentification <CollId>	[0..1]	Text		235
	CashAccountIdentification <CshAcctId>	[0..1]	±		235
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	235
	DepositType <DpstTp>	[0..1]	CodeSet		236
	MaturityDate <MtrtyDt>	[0..1]	Date		236
	ValueDate <ValDt>	[0..1]	Date		236
	ExchangeRate <XchgRate>	[0..1]	Rate		236
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	237
	Haircut <Hrcut>	[0..1]	Rate		237
	OtherCollateral <OthrColl>	[0..*]		C22, C25	237
	CollateralIdentification <CollId>	[0..1]	Text		239
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		239
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	240
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			241
	Description <Desc>	[1..1]	Text		241
	Quantity <Qty>	[0..1]	±	C15	241
	IssueDate <IsseDt>	[0..1]	±		242
	ExpiryDate <XpryDt>	[0..1]	±		242
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		242

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer </Issr>	[0..1]			242
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	243
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		243
Or}	NameAndAddress <NmAndAdr>	[1..1]			244
	Name <Nm>	[1..1]	Text		244
	Address <Adr>	[1..1]	±		244
	ValueDate <ValDt>	[0..1]	Date		244
	ExchangeRate <XchgRate>	[0..1]	Rate		244
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	244
	Haircut <Hrcut>	[0..1]	Rate		245
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	245
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		246
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		246
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		247
	Return <Rtr>	[0..1]			247
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		250
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		250
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		250
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		250
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	250
	CollateralIdentification <CollId>	[0..1]	Text		252
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	252
	MaturityDate <MtrtyDt>	[0..1]	±		253
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		254
	Quantity <Qty>	[1..1]	±	C15	254
	Price <Pric>	[0..1]	±		254
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	255
	Haircut <Hrcut>	[0..1]	Rate		255

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	255
	ValueDate <ValDt>	[0..1]	Date		256
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		256
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		257
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		257
	SettlementParameters <SttlmParams>	[0..1]	±		257
	CashCollateral <CshColl>	[0..*]			258
	CollateralIdentification <CollId>	[0..1]	Text		259
	CashAccountIdentification <CshAcctId>	[0..1]	±		259
	ReturnExcess <RtrXcss>	[0..1]	Indicator		259
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	259
	DepositType <DpstTp>	[0..1]	CodeSet		260
	MaturityDate <MtrtyDt>	[0..1]	Date		260
	ValueDate <ValDt>	[0..1]	Date		260
	ExchangeRate <XchgRate>	[0..1]	Rate		261
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	261
	Haircut <Hrcut>	[0..1]	Rate		261
	OtherCollateral <OthrColl>	[0..*]		C22, C25	262
	CollateralIdentification <CollId>	[0..1]	Text		263
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		263
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	263
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	264
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			265
	Description <Desc>	[1..1]	Text		265
	Quantity <Qty>	[0..1]	±	C15	265
	IssueDate <IsseDt>	[0..1]	±		266
	ExpiryDate <XpryDt>	[0..1]	±		266
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		266
	Issuer <Issr>	[0..1]			267

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	267
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		267
Or}	NameAndAddress <NmAndAdr>	[1..1]			268
	Name <Nm>	[1..1]	Text		268
	Address <Adr>	[1..1]	±		268
	ValueDate <ValDt>	[0..1]	Date		268
	ExchangeRate <XchgRate>	[0..1]	Rate		269
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	269
	Haircut <Hrcut>	[0..1]	Rate		269
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	269
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		270
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		271
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		271
Or}	Return <Rtr>	[1..1]			271
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		274
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		274
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		274
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		274
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	274
	CollateralIdentification <CollId>	[0..1]	Text		276
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	276
	MaturityDate <MtrtyDt>	[0..1]	±		277
	LimitedCoverageIndicator <LtdCvrglnd>	[0..1]	Indicator		278
	Quantity <Qty>	[1..1]	±	C15	278
	Price <Pric>	[0..1]	±		278
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	279
	Haircut <Hrcut>	[0..1]	Rate		279

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	279
	ValueDate <ValDt>	[0..1]	Date		280
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		280
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		281
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		281
	SettlementParameters <SttlmParams>	[0..1]	±		281
	CashCollateral <CshColl>	[0..*]			282
	CollateralIdentification <CollId>	[0..1]	Text		283
	CashAccountIdentification <CshAcctId>	[0..1]	±		283
	ReturnExcess <RtrXcss>	[0..1]	Indicator		283
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	283
	DepositType <DpstTp>	[0..1]	CodeSet		284
	MaturityDate <MtrtyDt>	[0..1]	Date		284
	ValueDate <ValDt>	[0..1]	Date		284
	ExchangeRate <XchgRate>	[0..1]	Rate		285
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	285
	Haircut <Hrcut>	[0..1]	Rate		285
	OtherCollateral <OthrColl>	[0..*]		C22, C25	286
	CollateralIdentification <CollId>	[0..1]	Text		287
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		287
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	287
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	288
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			289
	Description <Desc>	[1..1]	Text		289
	Quantity <Qty>	[0..1]	±	C15	289
	IssueDate <IssDt>	[0..1]	±		290
	ExpiryDate <XpryDt>	[0..1]	±		290
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		290
	Issuer <Issr>	[0..1]			291

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	291
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		291
Or}	NameAndAddress <NmAndAdr>	[1..1]			292
	Name <Nm>	[1..1]	Text		292
	Address <Adr>	[1..1]	±		292
	ValueDate <ValDt>	[0..1]	Date		292
	ExchangeRate <XchgRate>	[0..1]	Rate		293
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	293
	Haircut <Hrcut>	[0..1]	Rate		293
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	293
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		294
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		295
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		295
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]			295
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C3, C10	302
	MovementDirection <MvmntDrctn>	[0..*]			303
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			310
	Deliver <Dlvr>	[1..1]			315
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		317
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		318
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		318
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		318
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	318
	CollateralIdentification <CollId>	[0..1]	Text		320
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	320
	MaturityDate <MtrtyDt>	[0..1]	±		321
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		322
	Quantity <Qty>	[1..1]	±	C15	322

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Price <Pric>	[0..1]	±		322
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	323
	Haircut <Hrcut>	[0..1]	Rate		323
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	323
	ValueDate <ValDt>	[0..1]	Date		324
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		324
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		325
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		325
	SettlementParameters <SttlmParams>	[0..1]	±		325
	CashCollateral <CshColl>	[0..*]			326
	CollateralIdentification <CollId>	[0..1]	Text		327
	CashAccountIdentification <CshAcctId>	[0..1]	±		327
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	327
	DepositType <DpstTp>	[0..1]	CodeSet		328
	MaturityDate <MtrtyDt>	[0..1]	Date		328
	ValueDate <ValDt>	[0..1]	Date		328
	ExchangeRate <XchgRate>	[0..1]	Rate		328
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	329
	Haircut <Hrcut>	[0..1]	Rate		329
	OtherCollateral <OthrColl>	[0..*]		C22, C25	329
	CollateralIdentification <CollId>	[0..1]	Text		331
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		331
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	331
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	332
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			333
	Description <Desc>	[1..1]	Text		333
	Quantity <Qty>	[0..1]	±	C15	333
	IssueDate <IsseDt>	[0..1]	±		334
	ExpiryDate <XpryDt>	[0..1]	±		334

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		334
	Issuer <Issr>	[0..1]			334
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	335
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		335
Or}	NameAndAddress <NmAndAdr>	[1..1]			336
	Name <Nm>	[1..1]	Text		336
	Address <Adr>	[1..1]	±		336
	ValueDate <ValDt>	[0..1]	Date		336
	ExchangeRate <XchgRate>	[0..1]	Rate		336
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	336
	Haircut <Hrcut>	[0..1]	Rate		337
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	337
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		338
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		338
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		339
	Return <Rtr>	[0..1]			339
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		342
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		342
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		342
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		342
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	342
	CollateralIdentification <CollId>	[0..1]	Text		344
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	344
	MaturityDate <MtrtyDt>	[0..1]	±		345
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		346
	Quantity <Qty>	[1..1]	±	C15	346
	Price <Pric>	[0..1]	±		346
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	347

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Haircut <Hrcut>	[0..1]	Rate		347
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	347
	ValueDate <ValDt>	[0..1]	Date		348
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		348
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		349
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		349
	SettlementParameters <SttlmParams>	[0..1]	±		349
	CashCollateral <CshColl>	[0..*]			350
	CollateralIdentification <CollId>	[0..1]	Text		351
	CashAccountIdentification <CshAcctId>	[0..1]	±		351
	ReturnExcess <RtrXcss>	[0..1]	Indicator		351
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	351
	DepositType <DpstTp>	[0..1]	CodeSet		352
	MaturityDate <MtrtyDt>	[0..1]	Date		352
	ValueDate <ValDt>	[0..1]	Date		352
	ExchangeRate <XchgRate>	[0..1]	Rate		353
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	353
	Haircut <Hrcut>	[0..1]	Rate		353
	OtherCollateral <OthrColl>	[0..*]		C22, C25	354
	CollateralIdentification <CollId>	[0..1]	Text		355
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		355
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	355
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	356
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			357
	Description <Desc>	[1..1]	Text		357
	Quantity <Qty>	[0..1]	±	C15	357
	IssueDate <IssDt>	[0..1]	±		358
	ExpiryDate <XpryDt>	[0..1]	±		358
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		358

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer </Issr>	[0..1]			359
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	359
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		359
Or}	NameAndAddress <NmAndAdr>	[1..1]			360
	Name <Nm>	[1..1]	Text		360
	Address <Adr>	[1..1]	±		360
	ValueDate <ValDt>	[0..1]	Date		360
	ExchangeRate <XchgRate>	[0..1]	Rate		361
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	361
	Haircut <Hrcut>	[0..1]	Rate		361
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	361
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		362
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		363
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		363
Or}	Return <Rtr>	[1..1]			363
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		366
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		366
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		366
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		366
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	366
	CollateralIdentification <CollId>	[0..1]	Text		368
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368
	MaturityDate <MtrtyDt>	[0..1]	±		369
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		370
	Quantity <Qty>	[1..1]	±	C15	370
	Price <Pric>	[0..1]	±		370
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	371
	Haircut <Hrcut>	[0..1]	Rate		371

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	371
	ValueDate <ValDt>	[0..1]	Date		372
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		372
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		373
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		373
	SettlementParameters <SttlmParams>	[0..1]	±		373
	CashCollateral <CshColl>	[0..*]			374
	CollateralIdentification <CollId>	[0..1]	Text		375
	CashAccountIdentification <CshAcctId>	[0..1]	±		375
	ReturnExcess <RtrXcss>	[0..1]	Indicator		375
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	375
	DepositType <DpstTp>	[0..1]	CodeSet		376
	MaturityDate <MtrtyDt>	[0..1]	Date		376
	ValueDate <ValDt>	[0..1]	Date		376
	ExchangeRate <XchgRate>	[0..1]	Rate		377
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	377
	Haircut <Hrcut>	[0..1]	Rate		377
	OtherCollateral <OthrColl>	[0..*]		C22, C25	378
	CollateralIdentification <CollId>	[0..1]	Text		379
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		379
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	379
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	380
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			381
	Description <Desc>	[1..1]	Text		381
	Quantity <Qty>	[0..1]	±	C15	381
	IssueDate <IssDt>	[0..1]	±		382
	ExpiryDate <XpryDt>	[0..1]	±		382
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		382
	Issuer <Issr>	[0..1]			383

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	383
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		383
Or}	NameAndAddress <NmAndAdr>	[1..1]			384
	Name <Nm>	[1..1]	Text		384
	Address <Adr>	[1..1]	±		384
	ValueDate <ValDt>	[0..1]	Date		384
	ExchangeRate <XchgRate>	[0..1]	Rate		385
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	385
	Haircut <Hrcut>	[0..1]	Rate		385
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	385
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		386
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		387
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		387
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]			387
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C3, C10	394
	MovementDirection <MvmntDrctn>	[0..*]			395
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			402
	Deliver <Dlvr>	[1..1]			407
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		409
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		410
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		410
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		410
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	410
	CollateralIdentification <CollId>	[0..1]	Text		412
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	412
	MaturityDate <MtrtyDt>	[0..1]	±		413
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		414
	Quantity <Qty>	[1..1]	±	C15	414

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Price <Pric>	[0..1]	±		414
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	415
	Haircut <Hrcut>	[0..1]	Rate		415
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	415
	ValueDate <ValDt>	[0..1]	Date		416
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		416
	BlockchainAddressOrWallet <BlckChainAdrOrWlft>	[0..1]	±		417
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		417
	SettlementParameters <SttlmParams>	[0..1]	±		417
	CashCollateral <CshColl>	[0..*]			418
	CollateralIdentification <CollId>	[0..1]	Text		419
	CashAccountIdentification <CshAcctId>	[0..1]	±		419
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	419
	DepositType <DpstTp>	[0..1]	CodeSet		420
	MaturityDate <MtrtyDt>	[0..1]	Date		420
	ValueDate <ValDt>	[0..1]	Date		420
	ExchangeRate <XchgRate>	[0..1]	Rate		420
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	421
	Haircut <Hrcut>	[0..1]	Rate		421
	OtherCollateral <OthrColl>	[0..*]		C22, C25	421
	CollateralIdentification <CollId>	[0..1]	Text		423
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		423
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	423
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	424
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			425
	Description <Desc>	[1..1]	Text		425
	Quantity <Qty>	[0..1]	±	C15	425
	IssueDate <IssDt>	[0..1]	±		426
	ExpiryDate <XpryDt>	[0..1]	±		426

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		426
	Issuer <Issr>	[0..1]			426
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	427
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		427
Or}	NameAndAddress <NmAndAdr>	[1..1]			428
	Name <Nm>	[1..1]	Text		428
	Address <Adr>	[1..1]	±		428
	ValueDate <ValDt>	[0..1]	Date		428
	ExchangeRate <XchgRate>	[0..1]	Rate		428
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	428
	Haircut <Hrcut>	[0..1]	Rate		429
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	429
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		430
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		430
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		431
	Return <Rtr>	[0..1]			431
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		434
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		434
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		434
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		434
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	434
	CollateralIdentification <CollId>	[0..1]	Text		436
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	436
	MaturityDate <MtrtyDt>	[0..1]	±		437
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		438
	Quantity <Qty>	[1..1]	±	C15	438
	Price <Pric>	[0..1]	±		438
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	439

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Haircut <Hrcut>	[0..1]	Rate		439
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	439
	ValueDate <ValDt>	[0..1]	Date		440
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		440
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		441
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		441
	SettlementParameters <SttlmParams>	[0..1]	±		441
	CashCollateral <CshColl>	[0..*]			442
	CollateralIdentification <CollId>	[0..1]	Text		443
	CashAccountIdentification <CshAcctId>	[0..1]	±		443
	ReturnExcess <RtrXcss>	[0..1]	Indicator		443
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	443
	DepositType <DpstTp>	[0..1]	CodeSet		444
	MaturityDate <MtrtyDt>	[0..1]	Date		444
	ValueDate <ValDt>	[0..1]	Date		444
	ExchangeRate <XchgRate>	[0..1]	Rate		445
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	445
	Haircut <Hrcut>	[0..1]	Rate		445
	OtherCollateral <OthrColl>	[0..*]		C22, C25	446
	CollateralIdentification <CollId>	[0..1]	Text		447
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		447
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	447
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	448
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			449
	Description <Desc>	[1..1]	Text		449
	Quantity <Qty>	[0..1]	±	C15	449
	IssueDate <IssDt>	[0..1]	±		450
	ExpiryDate <XpryDt>	[0..1]	±		450
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		450

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer </ssr>	[0..1]			451
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	451
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		451
Or}	NameAndAddress <NmAndAdr>	[1..1]			452
	Name <Nm>	[1..1]	Text		452
	Address <Adr>	[1..1]	±		452
	ValueDate <ValDt>	[0..1]	Date		452
	ExchangeRate <XchgRate>	[0..1]	Rate		453
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	453
	Haircut <Hrcut>	[0..1]	Rate		453
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	453
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		454
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		455
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		455
Or}	Return <Rtr>	[1..1]			455
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		458
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		458
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		458
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		458
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	458
	CollateralIdentification <CollId>	[0..1]	Text		460
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	460
	MaturityDate <MtrtyDt>	[0..1]	±		461
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		462
	Quantity <Qty>	[1..1]	±	C15	462
	Price <Pric>	[0..1]	±		462
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	463
	Haircut <Hrcut>	[0..1]	Rate		463

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	463
	ValueDate <ValDt>	[0..1]	Date		464
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		464
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		465
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		465
	SettlementParameters <SttlmParams>	[0..1]	±		465
	CashCollateral <CshColl>	[0..*]			466
	CollateralIdentification <CollId>	[0..1]	Text		467
	CashAccountIdentification <CshAcctId>	[0..1]	±		467
	ReturnExcess <RtrXcss>	[0..1]	Indicator		467
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	467
	DepositType <DpstTp>	[0..1]	CodeSet		468
	MaturityDate <MtrtyDt>	[0..1]	Date		468
	ValueDate <ValDt>	[0..1]	Date		468
	ExchangeRate <XchgRate>	[0..1]	Rate		469
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	469
	Haircut <Hrcut>	[0..1]	Rate		469
	OtherCollateral <OthrColl>	[0..*]		C22, C25	470
	CollateralIdentification <CollId>	[0..1]	Text		471
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		471
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	471
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	472
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			473
	Description <Desc>	[1..1]	Text		473
	Quantity <Qty>	[0..1]	±	C15	473
	IssueDate <IssDt>	[0..1]	±		474
	ExpiryDate <XpryDt>	[0..1]	±		474
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		474
	Issuer <Issr>	[0..1]			475

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	475
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		475
Or}	NameAndAddress <NmAndAdr>	[1..1]			476
	Name <Nm>	[1..1]	Text		476
	Address <Adr>	[1..1]	±		476
	ValueDate <ValDt>	[0..1]	Date		476
	ExchangeRate <XchgRate>	[0..1]	Rate		477
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	477
	Haircut <Hrcut>	[0..1]	Rate		477
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	477
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		478
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		479
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		479
	SupplementaryData <SplmtryData>	[0..*]	±	C26	479

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 AccountIdentificationOrBlockchainAddress1Rule

(Rule)

If AccountIdentification 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.

C2 AccountIdentificationOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, AccountIdentification 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.

C3 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

C4 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.

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 CollateralAccountOrBlockchainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C8 CollateralAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification 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.

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 DepositoryGuideline

(Rule)

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.

C12 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving 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.

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 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 an ISIN code exists, 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 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 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 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 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.

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 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.

C25 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.

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.

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 the transaction as know by the instructing party.

Datatype: Max35Text on page 1074

6.4.2 Obligation <Oblgtn>

Presence: [1..1]

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

Impacted by: C7 CollateralAccountOrBlockChainAddress1Rule, C8 CollateralAccountOrBlockChainAddress2Rule

Obligation <Oblgtn> contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			141
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	141
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		142
Or}	NameAndAddress <NmAndAdr>	[1..1]			142
	Name <Nm>	[1..1]	Text		142
	Address <Adr>	[1..1]	±		143
	ServicingPartyA <SvcgPtyA>	[0..1]			143
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	143
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		144
Or}	NameAndAddress <NmAndAdr>	[1..1]			144
	Name <Nm>	[1..1]	Text		144
	Address <Adr>	[1..1]	±		144
	PartyB <PtyB>	[1..1]			145
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	145
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		146
Or}	NameAndAddress <NmAndAdr>	[1..1]			146
	Name <Nm>	[1..1]	Text		146
	Address <Adr>	[1..1]	±		146
	ServicingPartyB <SvcgPtyB>	[0..1]			147
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	147
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		147
Or}	NameAndAddress <NmAndAdr>	[1..1]			148
	Name <Nm>	[1..1]	Text		148
	Address <Adr>	[1..1]	±		148
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		148
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		149
	ExposureType <XpsrTp>	[0..1]	CodeSet		149
	ValuationDate <ValtnDt>	[1..1]	±		151

Constraints

- **CollateralAccountOrBlockchainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

- **CollateralAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

6.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	141
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		142
Or}	NameAndAddress <NmAndAdr>	[1..1]			142
	Name <Nm>	[1..1]	Text		142
	Address <Adr>	[1..1]	±		143

6.4.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

6.4.2.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

6.4.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		142
	Address <Adr>	[1..1]	±		143

6.4.2.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

6.4.2.1.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2 on page 1039](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

6.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	143
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		144
Or}	NameAndAddress <NmAndAdr>	[1..1]			144
	Name <Nm>	[1..1]	Text		144
	Address <Adr>	[1..1]	±		144

6.4.2.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: [C6 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 1069](#)

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.

6.4.2.2.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

6.4.2.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		144
	Address <Adr>	[1..1]	±		144

6.4.2.2.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

6.4.2.2.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

6.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	145
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		146
Or}	NameAndAddress <NmAndAdr>	[1..1]			146
	Name <Nm>	[1..1]	Text		146
	Address <Adr>	[1..1]	±		146

6.4.2.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: [AnyBICDec2014Identifier](#) on page 1069

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.

6.4.2.3.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

6.4.2.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		146
	Address <Adr>	[1..1]	±		146

6.4.2.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

6.4.2.3.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCldd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

6.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	147
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		147
Or}	NameAndAddress <NmAndAdr>	[1..1]			148
	Name <Nm>	[1..1]	Text		148
	Address <Adr>	[1..1]	±		148

6.4.2.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

6.4.2.4.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

6.4.2.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		148
	Address <Adr>	[1..1]	±		148

6.4.2.4.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

6.4.2.4.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

6.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

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

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

6.4.2.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

6.4.2.7 ExposureType <XpsrTp>

Presence: [0..1]

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

Datatype: [ExposureType11Code](#) on page 1053

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.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
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

CodeName	Name	Definition
		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).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	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.
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.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

6.4.2.8 ValuationDate <ValtnDt>

Presence: [1..1]

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

ValuationDate <ValtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

6.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		151
	AgreementIdentification <AgrmtId>	[0..1]	Text		151
	AgreementDate <AgrmtDt>	[1..1]	Date		152
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C3	152
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		152

6.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

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

Datatype: [Max140Text](#) on page 1073

6.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: Max140Text on page 1073

6.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: ISODate on page 1068

6.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C3 ActiveCurrency

Datatype: ActiveCurrencyCode on page 1044

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

6.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see AgreementFramework1Choice on page 966 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		966
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		967

6.4.4 TypeAndDetails <TpAndDtls>

Presence: [1..1]

Definition: Indicates whether this is an initial or counter proposal.

TypeAndDetails <TpAndDtls> contains the following **Proposal6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralProposalType <CollPrpslTp>	[1..1]	CodeSet		172
	CollateralProposal <CollPrpsl>	[1..1]			172
{Or	CollateralProposalDetails <CollPrpslDtls>	[1..1]			191
	VariationMargin <VartnMrgn>	[1..1]			204
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C3, C10	211
	MovementDirection <MvmntDrctn>	[0..*]			211
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			218
	Deliver <Dlvr>	[1..1]			223
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		225
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		226
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		226
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		226
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	226
	CollateralIdentification <Collld>	[0..1]	Text		228
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	228
	MaturityDate <MtrtyDt>	[0..1]	±		229
	LimitedCoverageIndicator <LtdCvrglnd>	[0..1]	Indicator		230
	Quantity <Qty>	[1..1]	±	C15	230
	Price <Pric>	[0..1]	±		230
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	231
	Haircut <Hrcut>	[0..1]	Rate		231
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	231
	ValueDate <ValDt>	[0..1]	Date		232
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		232
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		233

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		233
	SettlementParameters <SttlmParams>	[0..1]	±		233
	CashCollateral <CshColl>	[0..*]			234
	CollateralIdentification <CollId>	[0..1]	Text		235
	CashAccountIdentification <CshAcctId>	[0..1]	±		235
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	235
	DepositType <DpstTp>	[0..1]	CodeSet		236
	MaturityDate <MtrtyDt>	[0..1]	Date		236
	ValueDate <ValDt>	[0..1]	Date		236
	ExchangeRate <XchgRate>	[0..1]	Rate		236
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	237
	Haircut <Hrcut>	[0..1]	Rate		237
	OtherCollateral <OthrColl>	[0..*]		C22, C25	237
	CollateralIdentification <CollId>	[0..1]	Text		239
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		239
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	240
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			241
	Description <Desc>	[1..1]	Text		241
	Quantity <Qty>	[0..1]	±	C15	241
	IssueDate <IsseDt>	[0..1]	±		242
	ExpiryDate <XpryDt>	[0..1]	±		242
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		242
	Issuer <Issr>	[0..1]			242
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	243
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		243
Or}	NameAndAddress <NmAndAdr>	[1..1]			244
	Name <Nm>	[1..1]	Text		244
	Address <Adr>	[1..1]	±		244

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValueDate <ValDt>	[0..1]	Date		244
	ExchangeRate <XchgRate>	[0..1]	Rate		244
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	244
	Haircut <Hrcut>	[0..1]	Rate		245
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	245
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		246
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		246
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		247
	Return <Rtr>	[0..1]			247
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		250
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		250
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		250
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		250
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	250
	CollateralIdentification <CollId>	[0..1]	Text		252
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	252
	MaturityDate <MtrtyDt>	[0..1]	±		253
	LimitedCoverageIndicator <LtdCvrglnd>	[0..1]	Indicator		254
	Quantity <Qty>	[1..1]	±	C15	254
	Price <Pric>	[0..1]	±		254
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	255
	Haircut <Hrcut>	[0..1]	Rate		255
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	255
	ValueDate <ValDt>	[0..1]	Date		256
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		256

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		257
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		257
	SettlementParameters <SttlmParams>	[0..1]	±		257
	CashCollateral <CshColl>	[0..*]			258
	CollateralIdentification <CollId>	[0..1]	Text		259
	CashAccountIdentification <CshAcctId>	[0..1]	±		259
	ReturnExcess <RtrXcss>	[0..1]	Indicator		259
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	259
	DepositType <DpstTp>	[0..1]	CodeSet		260
	MaturityDate <MtrtyDt>	[0..1]	Date		260
	ValueDate <ValDt>	[0..1]	Date		260
	ExchangeRate <XchgRate>	[0..1]	Rate		261
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	261
	Haircut <Hrcut>	[0..1]	Rate		261
	OtherCollateral <OthrColl>	[0..*]		C22, C25	262
	CollateralIdentification <CollId>	[0..1]	Text		263
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		263
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	263
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	264
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			265
	Description <Desc>	[1..1]	Text		265
	Quantity <Qty>	[0..1]	±	C15	265
	IssueDate <IssDt>	[0..1]	±		266
	ExpiryDate <XpryDt>	[0..1]	±		266
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		266
	Issuer <Issr>	[0..1]			267
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	267
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		267
Or}	NameAndAddress <NmAndAdr>	[1..1]			268

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		268
	Address <Adr>	[1..1]	±		268
	ValueDate <ValDt>	[0..1]	Date		268
	ExchangeRate <XchgRate>	[0..1]	Rate		269
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	269
	Haircut <Hrcut>	[0..1]	Rate		269
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	269
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		270
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		271
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		271
Or}	Return <Rtr>	[1..1]			271
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		274
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		274
	StandardSettlementInstructions <StdStlmlnstrs>	[0..1]	Text		274
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		274
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	274
	CollateralIdentification <CollId>	[0..1]	Text		276
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	276
	MaturityDate <MtrtyDt>	[0..1]	±		277
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		278
	Quantity <Qty>	[1..1]	±	C15	278
	Price <Pric>	[0..1]	±		278
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	279
	Haircut <Hrcut>	[0..1]	Rate		279
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	279
	ValueDate <ValDt>	[0..1]	Date		280

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		280
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		281
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		281
	SettlementParameters <SttlmParams>	[0..1]	±		281
	CashCollateral <CshColl>	[0..*]			282
	CollateralIdentification <CollId>	[0..1]	Text		283
	CashAccountIdentification <CshAcctId>	[0..1]	±		283
	ReturnExcess <RtrXcss>	[0..1]	Indicator		283
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	283
	DepositType <DpstTp>	[0..1]	CodeSet		284
	MaturityDate <MtrtyDt>	[0..1]	Date		284
	ValueDate <ValDt>	[0..1]	Date		284
	ExchangeRate <XchgRate>	[0..1]	Rate		285
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	285
	Haircut <Hrcut>	[0..1]	Rate		285
	OtherCollateral <OthrColl>	[0..*]		C22, C25	286
	CollateralIdentification <CollId>	[0..1]	Text		287
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		287
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	287
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	288
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			289
	Description <Desc>	[1..1]	Text		289
	Quantity <Qty>	[0..1]	±	C15	289
	IssueDate <IssDt>	[0..1]	±		290
	ExpiryDate <XpryDt>	[0..1]	±		290
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		290
	Issuer <Issr>	[0..1]			291
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	291
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		291

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	NameAndAddress <NmAndAdr>	[1..1]			292
	Name <Nm>	[1..1]	Text		292
	Address <Adr>	[1..1]	±		292
	ValueDate <ValDt>	[0..1]	Date		292
	ExchangeRate <XchgRate>	[0..1]	Rate		293
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	293
	Haircut <Hrcut>	[0..1]	Rate		293
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	293
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		294
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		295
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		295
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]			295
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C3, C10	302
	MovementDirection <MvmntDrctn>	[0..*]			303
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			310
	Deliver <Dlvr>	[1..1]			315
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		317
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		318
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		318
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		318
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	318
	CollateralIdentification <CollId>	[0..1]	Text		320
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	320
	MaturityDate <MtrtyDt>	[0..1]	±		321
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		322
	Quantity <Qty>	[1..1]	±	C15	322

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Price <Pric>	[0..1]	±		322
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	323
	Haircut <Hrcut>	[0..1]	Rate		323
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	323
	ValueDate <ValDt>	[0..1]	Date		324
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		324
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		325
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		325
	SettlementParameters <SttlmParams>	[0..1]	±		325
	CashCollateral <CshColl>	[0..*]			326
	CollateralIdentification <CollId>	[0..1]	Text		327
	CashAccountIdentification <CshAcctId>	[0..1]	±		327
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	327
	DepositType <DpstTp>	[0..1]	CodeSet		328
	MaturityDate <MtrtyDt>	[0..1]	Date		328
	ValueDate <ValDt>	[0..1]	Date		328
	ExchangeRate <XchgRate>	[0..1]	Rate		328
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	329
	Haircut <Hrcut>	[0..1]	Rate		329
	OtherCollateral <OthrColl>	[0..*]		C22, C25	329
	CollateralIdentification <CollId>	[0..1]	Text		331
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		331
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	331
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	332
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			333
	Description <Desc>	[1..1]	Text		333
	Quantity <Qty>	[0..1]	±	C15	333
	IssueDate <IsseDt>	[0..1]	±		334

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExpiryDate <XpryDt>	[0..1]	±		334
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		334
	Issuer <Issr>	[0..1]			334
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	335
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		335
Or}	NameAndAddress <NmAndAdr>	[1..1]			336
	Name <Nm>	[1..1]	Text		336
	Address <Adr>	[1..1]	±		336
	ValueDate <ValDt>	[0..1]	Date		336
	ExchangeRate <XchgRate>	[0..1]	Rate		336
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	336
	Haircut <Hrcut>	[0..1]	Rate		337
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	337
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		338
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		338
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		339
	Return <Rtr>	[0..1]			339
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		342
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		342
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		342
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		342
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	342
	CollateralIdentification <CollId>	[0..1]	Text		344
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	344
	MaturityDate <MtrtyDt>	[0..1]	±		345
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		346

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±	C15	346
	Price <Pric>	[0..1]	±		346
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	347
	Haircut <Hrcut>	[0..1]	Rate		347
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	347
	ValueDate <ValDt>	[0..1]	Date		348
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		348
	BlockchainAddressOrWallet <BkchChainAdrOrWlIt>	[0..1]	±		349
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		349
	SettlementParameters <SttlmParams>	[0..1]	±		349
	CashCollateral <CshColl>	[0..*]			350
	CollateralIdentification <CollId>	[0..1]	Text		351
	CashAccountIdentification <CshAcctId>	[0..1]	±		351
	ReturnExcess <RtrXcss>	[0..1]	Indicator		351
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	351
	DepositType <DpstTp>	[0..1]	CodeSet		352
	MaturityDate <MtrtyDt>	[0..1]	Date		352
	ValueDate <ValDt>	[0..1]	Date		352
	ExchangeRate <XchgRate>	[0..1]	Rate		353
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	353
	Haircut <Hrcut>	[0..1]	Rate		353
	OtherCollateral <OthrColl>	[0..*]		C22, C25	354
	CollateralIdentification <CollId>	[0..1]	Text		355
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		355
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	355
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	356
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			357
	Description <Desc>	[1..1]	Text		357

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[0..1]	±	C15	357
	IssueDate <IssDt>	[0..1]	±		358
	ExpiryDate <XpryDt>	[0..1]	±		358
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		358
	Issuer <Issr>	[0..1]			359
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	359
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		359
Or}	NameAndAddress <NmAndAdr>	[1..1]			360
	Name <Nm>	[1..1]	Text		360
	Address <Adr>	[1..1]	±		360
	ValueDate <ValDt>	[0..1]	Date		360
	ExchangeRate <XchgRate>	[0..1]	Rate		361
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	361
	Haircut <Hrcut>	[0..1]	Rate		361
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	361
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		362
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		363
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		363
Or}	Return <Rtr>	[1..1]			363
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		366
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		366
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		366
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		366
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	366
	CollateralIdentification <CollId>	[0..1]	Text		368
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MaturityDate <MtrtyDt>	[0..1]	±		369
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		370
	Quantity <Qty>	[1..1]	±	C15	370
	Price <Pric>	[0..1]	±		370
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	371
	Haircut <Hrcut>	[0..1]	Rate		371
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	371
	ValueDate <ValDt>	[0..1]	Date		372
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		372
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		373
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		373
	SettlementParameters <SttlmParams>	[0..1]	±		373
	CashCollateral <CshColl>	[0..*]			374
	CollateralIdentification <CollId>	[0..1]	Text		375
	CashAccountIdentification <CshAcctId>	[0..1]	±		375
	ReturnExcess <RtrXcss>	[0..1]	Indicator		375
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	375
	DepositType <DpstTp>	[0..1]	CodeSet		376
	MaturityDate <MtrtyDt>	[0..1]	Date		376
	ValueDate <ValDt>	[0..1]	Date		376
	ExchangeRate <XchgRate>	[0..1]	Rate		377
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	377
	Haircut <Hrcut>	[0..1]	Rate		377
	OtherCollateral <OthrColl>	[0..*]		C22, C25	378
	CollateralIdentification <CollId>	[0..1]	Text		379
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		379
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	379
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	380

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			381
	Description <Desc>	[1..1]	Text		381
	Quantity <Qty>	[0..1]	±	C15	381
	IssueDate <IsseDt>	[0..1]	±		382
	ExpiryDate <XpryDt>	[0..1]	±		382
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		382
	Issuer <Issr>	[0..1]			383
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	383
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		383
Or}	NameAndAddress <NmAndAdr>	[1..1]			384
	Name <Nm>	[1..1]	Text		384
	Address <Adr>	[1..1]	±		384
	ValueDate <ValDt>	[0..1]	Date		384
	ExchangeRate <XchgRate>	[0..1]	Rate		385
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	385
	Haircut <Hrcut>	[0..1]	Rate		385
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	385
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		386
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		387
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		387
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]			387
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C3, C10	394
	MovementDirection <MvmntDrctn>	[0..*]			395
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			402
	Deliver <Dlvr>	[1..1]			407
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		409
	MarginCallResponseIdentification <MrgnCallRspnd>	[0..1]	Text		410
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		410

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		410
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	410
	CollateralIdentification <CollId>	[0..1]	Text		412
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	412
	MaturityDate <MtrtyDt>	[0..1]	±		413
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		414
	Quantity <Qty>	[1..1]	±	C15	414
	Price <Pric>	[0..1]	±		414
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	415
	Haircut <Hrcut>	[0..1]	Rate		415
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	415
	ValueDate <ValDt>	[0..1]	Date		416
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		416
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		417
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		417
	SettlementParameters <SttlmParams>	[0..1]	±		417
	CashCollateral <CshColl>	[0..*]			418
	CollateralIdentification <CollId>	[0..1]	Text		419
	CashAccountIdentification <CshAcctId>	[0..1]	±		419
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	419
	DepositType <DpstTp>	[0..1]	CodeSet		420
	MaturityDate <MtrtyDt>	[0..1]	Date		420
	ValueDate <ValDt>	[0..1]	Date		420
	ExchangeRate <XchgRate>	[0..1]	Rate		420
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	421
	Haircut <Hrcut>	[0..1]	Rate		421

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherCollateral <OthrColl>	[0..*]		C22, C25	421
	CollateralIdentification <CollId>	[0..1]	Text		423
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		423
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	423
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	424
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			425
	Description <Desc>	[1..1]	Text		425
	Quantity <Qty>	[0..1]	±	C15	425
	IssueDate <IsseDt>	[0..1]	±		426
	ExpiryDate <XpryDt>	[0..1]	±		426
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		426
	Issuer <Issr>	[0..1]			426
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	427
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		427
Or}	NameAndAddress <NmAndAdr>	[1..1]			428
	Name <Nm>	[1..1]	Text		428
	Address <Adr>	[1..1]	±		428
	ValueDate <ValDt>	[0..1]	Date		428
	ExchangeRate <XchgRate>	[0..1]	Rate		428
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	428
	Haircut <Hrcut>	[0..1]	Rate		429
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	429
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		430
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		430
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		431
	Return <Rtr>	[0..1]			431
	MarginCallRequestIdentification <MrgnCallReqlId>	[1..1]	Text		434
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		434

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		434
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		434
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	434
	CollateralIdentification <CollId>	[0..1]	Text		436
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	436
	MaturityDate <MtrtyDt>	[0..1]	±		437
	LimitedCoverageIndicator <LtdCvrglnd>	[0..1]	Indicator		438
	Quantity <Qty>	[1..1]	±	C15	438
	Price <Pric>	[0..1]	±		438
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	439
	Haircut <Hrcut>	[0..1]	Rate		439
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	439
	ValueDate <ValDt>	[0..1]	Date		440
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		440
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		441
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		441
	SettlementParameters <SttlmParams>	[0..1]	±		441
	CashCollateral <CshColl>	[0..*]			442
	CollateralIdentification <CollId>	[0..1]	Text		443
	CashAccountIdentification <CshAcctld>	[0..1]	±		443
	ReturnExcess <RtrXcss>	[0..1]	Indicator		443
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	443
	DepositType <DpstTp>	[0..1]	CodeSet		444
	MaturityDate <MtrtyDt>	[0..1]	Date		444
	ValueDate <ValDt>	[0..1]	Date		444
	ExchangeRate <XchgRate>	[0..1]	Rate		445

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	445
	Haircut <Hrcut>	[0..1]	Rate		445
	OtherCollateral <OthrColl>	[0..*]		C22, C25	446
	CollateralIdentification <CollId>	[0..1]	Text		447
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		447
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	447
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	448
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			449
	Description <Desc>	[1..1]	Text		449
	Quantity <Qty>	[0..1]	±	C15	449
	IssueDate <IsseDt>	[0..1]	±		450
	ExpiryDate <XpryDt>	[0..1]	±		450
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		450
	Issuer <Issr>	[0..1]			451
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	451
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		451
Or}	NameAndAddress <NmAndAdr>	[1..1]			452
	Name <Nm>	[1..1]	Text		452
	Address <Adr>	[1..1]	±		452
	ValueDate <ValDt>	[0..1]	Date		452
	ExchangeRate <XchgRate>	[0..1]	Rate		453
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	453
	Haircut <Hrcut>	[0..1]	Rate		453
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	453
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		454
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		455
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		455
Or}	Return <Rtr>	[1..1]			455

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqlD>	[1..1]	Text		458
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		458
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		458
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		458
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	458
	CollateralIdentification <CollId>	[0..1]	Text		460
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	460
	MaturityDate <MtrtyDt>	[0..1]	±		461
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		462
	Quantity <Qty>	[1..1]	±	C15	462
	Price <Pric>	[0..1]	±		462
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	463
	Haircut <Hrcut>	[0..1]	Rate		463
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	463
	ValueDate <ValDt>	[0..1]	Date		464
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		464
	BlockChainAddressOrWallet <BlckChainAdrOrWlft>	[0..1]	±		465
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		465
	SettlementParameters <SttlmParams>	[0..1]	±		465
	CashCollateral <CshColl>	[0..*]			466
	CollateralIdentification <CollId>	[0..1]	Text		467
	CashAccountIdentification <CshAcctld>	[0..1]	±		467
	ReturnExcess <RtrXcss>	[0..1]	Indicator		467
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	467
	DepositType <DpstTp>	[0..1]	CodeSet		468
	MaturityDate <MtrtyDt>	[0..1]	Date		468

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValueDate <ValDt>	[0..1]	Date		468
	ExchangeRate <XchgRate>	[0..1]	Rate		469
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	469
	Haircut <Hrcut>	[0..1]	Rate		469
	OtherCollateral <OthrColl>	[0..*]		C22, C25	470
	CollateralIdentification <CollId>	[0..1]	Text		471
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		471
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	471
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	472
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			473
	Description <Desc>	[1..1]	Text		473
	Quantity <Qty>	[0..1]	±	C15	473
	IssueDate <IssDt>	[0..1]	±		474
	ExpiryDate <XpryDt>	[0..1]	±		474
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		474
	Issuer <Issr>	[0..1]			475
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	475
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		475
Or}	NameAndAddress <NmAndAdr>	[1..1]			476
	Name <Nm>	[1..1]	Text		476
	Address <Adr>	[1..1]	±		476
	ValueDate <ValDt>	[0..1]	Date		476
	ExchangeRate <XchgRate>	[0..1]	Rate		477
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	477
	Haircut <Hrcut>	[0..1]	Rate		477
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	477
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		478
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		479
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		479

6.4.4.1 CollateralProposalType <CollPrpsITp>

Presence: [1..1]

Definition: Indicates whether this is an initial or counter proposal.

Datatype: ProposalType1Code on page 1065

CodeName	Name	Definition
INIT	Initial	Specifies this is an initial proposal.
COUN	Counter	Specifies this is a counter proposal.

6.4.4.2 CollateralProposal <CollPrpsI>

Presence: [1..1]

Definition: Provides details about the proposal for the variation margin and the segregated independent amount, or the segregated independent amount only.

CollateralProposal <CollPrpsl> contains one of the following **CollateralProposal6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralProposalDetails <CollPrpslDtls>	[1..1]			191
	VariationMargin <VartnMrgn>	[1..1]			204
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C3, C10	211
	MovementDirection <MvmntDrctn>	[0..*]			211
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			218
	Deliver <Dlvr>	[1..1]			223
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		225
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		226
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		226
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		226
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	226
	CollateralIdentification <CollId>	[0..1]	Text		228
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	228
	MaturityDate <MtrtyDt>	[0..1]	±		229
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		230
	Quantity <Qty>	[1..1]	±	C15	230
	Price <Pric>	[0..1]	±		230
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	231
	Haircut <Hrcut>	[0..1]	Rate		231
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	231
	ValueDate <ValDt>	[0..1]	Date		232
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		232
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		233
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		233
	SettlementParameters <SttlmParams>	[0..1]	±		233

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CashCollateral <CshColl>	[0..*]			234
	CollateralIdentification <CollId>	[0..1]	Text		235
	CashAccountIdentification <CshAcctId>	[0..1]	±		235
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	235
	DepositType <DpstTp>	[0..1]	CodeSet		236
	MaturityDate <MtrtyDt>	[0..1]	Date		236
	ValueDate <ValDt>	[0..1]	Date		236
	ExchangeRate <XchgRate>	[0..1]	Rate		236
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	237
	Haircut <Hrcut>	[0..1]	Rate		237
	OtherCollateral <OthrColl>	[0..*]		C22, C25	237
	CollateralIdentification <CollId>	[0..1]	Text		239
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		239
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	240
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			241
	Description <Desc>	[1..1]	Text		241
	Quantity <Qty>	[0..1]	±	C15	241
	IssueDate <IsseDt>	[0..1]	±		242
	ExpiryDate <XpryDt>	[0..1]	±		242
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		242
	Issuer <Issr>	[0..1]			242
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	243
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		243
Or}	NameAndAddress <NmAndAdr>	[1..1]			244
	Name <Nm>	[1..1]	Text		244
	Address <Adr>	[1..1]	±		244
	ValueDate <ValDt>	[0..1]	Date		244
	ExchangeRate <XchgRate>	[0..1]	Rate		244

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	244
	Haircut <Hrcut>	[0..1]	Rate		245
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	245
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		246
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		246
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		247
	Return <Rtr>	[0..1]			247
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		250
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		250
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		250
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		250
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	250
	CollateralIdentification <CollId>	[0..1]	Text		252
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	252
	MaturityDate <MtrtyDt>	[0..1]	±		253
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		254
	Quantity <Qty>	[1..1]	±	C15	254
	Price <Pric>	[0..1]	±		254
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	255
	Haircut <Hrcut>	[0..1]	Rate		255
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	255
	ValueDate <ValDt>	[0..1]	Date		256
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		256
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		257
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		257

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementParameters <StlmParams>	[0..1]	±		257
	CashCollateral <CshColl>	[0..*]			258
	CollateralIdentification <CollId>	[0..1]	Text		259
	CashAccountIdentification <CshAcctId>	[0..1]	±		259
	ReturnExcess <RtrXcss>	[0..1]	Indicator		259
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	259
	DepositType <DpstTp>	[0..1]	CodeSet		260
	MaturityDate <MtrtyDt>	[0..1]	Date		260
	ValueDate <ValDt>	[0..1]	Date		260
	ExchangeRate <XchgRate>	[0..1]	Rate		261
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	261
	Haircut <Hrcut>	[0..1]	Rate		261
	OtherCollateral <OthrColl>	[0..*]		C22, C25	262
	CollateralIdentification <CollId>	[0..1]	Text		263
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		263
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	263
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	264
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			265
	Description <Desc>	[1..1]	Text		265
	Quantity <Qty>	[0..1]	±	C15	265
	IssueDate <IsseDt>	[0..1]	±		266
	ExpiryDate <XpryDt>	[0..1]	±		266
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		266
	Issuer <Issr>	[0..1]			267
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	267
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		267
Or}	NameAndAddress <NmAndAdr>	[1..1]			268
	Name <Nm>	[1..1]	Text		268
	Address <Adr>	[1..1]	±		268

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValueDate <ValDt>	[0..1]	Date		268
	ExchangeRate <XchgRate>	[0..1]	Rate		269
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	269
	Haircut <Hrcut>	[0..1]	Rate		269
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	269
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		270
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		271
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		271
Or}	Return <Rtr>	[1..1]			271
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		274
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		274
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		274
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		274
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	274
	CollateralIdentification <CollId>	[0..1]	Text		276
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	276
	MaturityDate <MtrtyDt>	[0..1]	±		277
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		278
	Quantity <Qty>	[1..1]	±	C15	278
	Price <Pric>	[0..1]	±		278
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	279
	Haircut <Hrcut>	[0..1]	Rate		279
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	279
	ValueDate <ValDt>	[0..1]	Date		280
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		280
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		281

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		281
	SettlementParameters <SttlmParams>	[0..1]	±		281
	CashCollateral <CshColl>	[0..*]			282
	CollateralIdentification <CollId>	[0..1]	Text		283
	CashAccountIdentification <CshAcctId>	[0..1]	±		283
	ReturnExcess <RtrXcss>	[0..1]	Indicator		283
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	283
	DepositType <DpstTp>	[0..1]	CodeSet		284
	MaturityDate <MtrtyDt>	[0..1]	Date		284
	ValueDate <ValDt>	[0..1]	Date		284
	ExchangeRate <XchgRate>	[0..1]	Rate		285
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	285
	Haircut <Hrcut>	[0..1]	Rate		285
	OtherCollateral <OthrColl>	[0..*]		C22, C25	286
	CollateralIdentification <CollId>	[0..1]	Text		287
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		287
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	287
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	288
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			289
	Description <Desc>	[1..1]	Text		289
	Quantity <Qty>	[0..1]	±	C15	289
	IssueDate <IssDt>	[0..1]	±		290
	ExpiryDate <XpryDt>	[0..1]	±		290
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		290
	Issuer <Issr>	[0..1]			291
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	291
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		291
Or}	NameAndAddress <NmAndAdr>	[1..1]			292
	Name <Nm>	[1..1]	Text		292

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Address <Adr>	[1..1]	±		292
	ValueDate <ValDt>	[0..1]	Date		292
	ExchangeRate <XchgRate>	[0..1]	Rate		293
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	293
	Haircut <Hrcut>	[0..1]	Rate		293
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	293
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		294
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		295
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		295
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]			295
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C3, C10	302
	MovementDirection <MvmntDrctn>	[0..*]			303
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			310
	Deliver <Dlvr>	[1..1]			315
	MarginCallRequestIdentification <MrgnCallReqlId>	[1..1]	Text		317
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		318
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		318
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		318
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	318
	CollateralIdentification <CollId>	[0..1]	Text		320
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	320
	MaturityDate <MtrtyDt>	[0..1]	±		321
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		322
	Quantity <Qty>	[1..1]	±	C15	322
	Price <Pric>	[0..1]	±		322
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	323

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Haircut <Hrcut>	[0..1]	Rate		323
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	323
	ValueDate <ValDt>	[0..1]	Date		324
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		324
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		325
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		325
	SettlementParameters <SttlmParams>	[0..1]	±		325
	CashCollateral <CshColl>	[0..*]			326
	CollateralIdentification <CollId>	[0..1]	Text		327
	CashAccountIdentification <CshAcctId>	[0..1]	±		327
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	327
	DepositType <DpstTp>	[0..1]	CodeSet		328
	MaturityDate <MtrtyDt>	[0..1]	Date		328
	ValueDate <ValDt>	[0..1]	Date		328
	ExchangeRate <XchgRate>	[0..1]	Rate		328
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	329
	Haircut <Hrcut>	[0..1]	Rate		329
	OtherCollateral <OthrColl>	[0..*]		C22, C25	329
	CollateralIdentification <CollId>	[0..1]	Text		331
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		331
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	331
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	332
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			333
	Description <Desc>	[1..1]	Text		333
	Quantity <Qty>	[0..1]	±	C15	333
	IssueDate <IssDt>	[0..1]	±		334
	ExpiryDate <XpryDt>	[0..1]	±		334
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		334
	Issuer <Issr>	[0..1]			334

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	335
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		335
Or}	NameAndAddress <NmAndAdr>	[1..1]			336
	Name <Nm>	[1..1]	Text		336
	Address <Adr>	[1..1]	±		336
	ValueDate <ValDt>	[0..1]	Date		336
	ExchangeRate <XchgRate>	[0..1]	Rate		336
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	336
	Haircut <Hrcut>	[0..1]	Rate		337
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	337
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		338
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		338
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		339
	Return <Rtr>	[0..1]			339
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		342
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		342
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		342
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		342
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	342
	CollateralIdentification <CollId>	[0..1]	Text		344
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	344
	MaturityDate <MtrtyDt>	[0..1]	±		345
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		346
	Quantity <Qty>	[1..1]	±	C15	346
	Price <Pric>	[0..1]	±		346
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	347

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Haircut <Hrcut>	[0..1]	Rate		347
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	347
	ValueDate <ValDt>	[0..1]	Date		348
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		348
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		349
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		349
	SettlementParameters <SttlmParams>	[0..1]	±		349
	CashCollateral <CshColl>	[0..*]			350
	CollateralIdentification <CollId>	[0..1]	Text		351
	CashAccountIdentification <CshAcctId>	[0..1]	±		351
	ReturnExcess <RtrXcss>	[0..1]	Indicator		351
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	351
	DepositType <DpstTp>	[0..1]	CodeSet		352
	MaturityDate <MtrtyDt>	[0..1]	Date		352
	ValueDate <ValDt>	[0..1]	Date		352
	ExchangeRate <XchgRate>	[0..1]	Rate		353
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	353
	Haircut <Hrcut>	[0..1]	Rate		353
	OtherCollateral <OthrColl>	[0..*]		C22, C25	354
	CollateralIdentification <CollId>	[0..1]	Text		355
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		355
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	355
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	356
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			357
	Description <Desc>	[1..1]	Text		357
	Quantity <Qty>	[0..1]	±	C15	357
	IssueDate <IsseDt>	[0..1]	±		358
	ExpiryDate <XpryDt>	[0..1]	±		358
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		358

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer </Issr>	[0..1]			359
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	359
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		359
Or}	NameAndAddress <NmAndAdr>	[1..1]			360
	Name <Nm>	[1..1]	Text		360
	Address <Adr>	[1..1]	±		360
	ValueDate <ValDt>	[0..1]	Date		360
	ExchangeRate <XchgRate>	[0..1]	Rate		361
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	361
	Haircut <Hrcut>	[0..1]	Rate		361
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	361
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		362
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		363
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		363
Or}	Return <Rtr>	[1..1]			363
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		366
	MarginCallResponseIdentification <MrgnCallRspnd>	[0..1]	Text		366
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		366
	CollateralProposalResponseIdentification <CollPrpslRspnd>	[0..1]	Text		366
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	366
	CollateralIdentification <CollId>	[0..1]	Text		368
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368
	MaturityDate <MtrtyDt>	[0..1]	±		369
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		370
	Quantity <Qty>	[1..1]	±	C15	370
	Price <Pric>	[0..1]	±		370

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	371
	Haircut <Hrcut>	[0..1]	Rate		371
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	371
	ValueDate <ValDt>	[0..1]	Date		372
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		372
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		373
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		373
	SettlementParameters <SttlmParams>	[0..1]	±		373
	CashCollateral <CshColl>	[0..*]			374
	CollateralIdentification <CollId>	[0..1]	Text		375
	CashAccountIdentification <CshAcctId>	[0..1]	±		375
	ReturnExcess <RtrXcss>	[0..1]	Indicator		375
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	375
	DepositType <DpstTp>	[0..1]	CodeSet		376
	MaturityDate <MtrtyDt>	[0..1]	Date		376
	ValueDate <ValDt>	[0..1]	Date		376
	ExchangeRate <XchgRate>	[0..1]	Rate		377
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	377
	Haircut <Hrcut>	[0..1]	Rate		377
	OtherCollateral <OthrColl>	[0..*]		C22, C25	378
	CollateralIdentification <CollId>	[0..1]	Text		379
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		379
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	379
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	380
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			381
	Description <Desc>	[1..1]	Text		381
	Quantity <Qty>	[0..1]	±	C15	381
	IssueDate <IsseDt>	[0..1]	±		382

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExpiryDate <XpryDt>	[0..1]	±		382
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		382
	Issuer <Issr>	[0..1]			383
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	383
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		383
Or}	NameAndAddress <NmAndAdr>	[1..1]			384
	Name <Nm>	[1..1]	Text		384
	Address <Adr>	[1..1]	±		384
	ValueDate <ValDt>	[0..1]	Date		384
	ExchangeRate <XchgRate>	[0..1]	Rate		385
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	385
	Haircut <Hrcut>	[0..1]	Rate		385
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	385
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		386
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		387
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		387
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]			387
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C3, C10	394
	MovementDirection <MvmntDrctn>	[0..*]			395
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			402
	Deliver <Dlvr>	[1..1]			407
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		409
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		410
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		410
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		410
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	410
	CollateralIdentification <CollId>	[0..1]	Text		412
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17,	412

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
				C18, C19	
	MaturityDate <MtrtyDt>	[0..1]	±		413
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		414
	Quantity <Qty>	[1..1]	±	C15	414
	Price <Pric>	[0..1]	±		414
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	415
	Haircut <Hrcut>	[0..1]	Rate		415
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	415
	ValueDate <ValDt>	[0..1]	Date		416
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		416
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		417
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		417
	SettlementParameters <SttlmParams>	[0..1]	±		417
	CashCollateral <CshColl>	[0..*]			418
	CollateralIdentification <CollId>	[0..1]	Text		419
	CashAccountIdentification <CshAcctId>	[0..1]	±		419
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	419
	DepositType <DpstTp>	[0..1]	CodeSet		420
	MaturityDate <MtrtyDt>	[0..1]	Date		420
	ValueDate <ValDt>	[0..1]	Date		420
	ExchangeRate <XchgRate>	[0..1]	Rate		420
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	421
	Haircut <Hrcut>	[0..1]	Rate		421
	OtherCollateral <OthrColl>	[0..*]		C22, C25	421
	CollateralIdentification <CollId>	[0..1]	Text		423
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		423
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	423
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	424

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			425
	Description <Desc>	[1..1]	Text		425
	Quantity <Qty>	[0..1]	±	C15	425
	IssueDate <IssDt>	[0..1]	±		426
	ExpiryDate <XpryDt>	[0..1]	±		426
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		426
	Issuer <Issr>	[0..1]			426
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	427
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		427
Or}	NameAndAddress <NmAndAdr>	[1..1]			428
	Name <Nm>	[1..1]	Text		428
	Address <Adr>	[1..1]	±		428
	ValueDate <ValDt>	[0..1]	Date		428
	ExchangeRate <XchgRate>	[0..1]	Rate		428
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	428
	Haircut <Hrcut>	[0..1]	Rate		429
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	429
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		430
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		430
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		431
	Return <Rtr>	[0..1]			431
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		434
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		434
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		434
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		434
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	434
	CollateralIdentification <CollId>	[0..1]	Text		436
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17,	436

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
				C18, C19	
	MaturityDate <MtrtyDt>	[0..1]	±		437
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		438
	Quantity <Qty>	[1..1]	±	C15	438
	Price <Pric>	[0..1]	±		438
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	439
	Haircut <Hrcut>	[0..1]	Rate		439
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	439
	ValueDate <ValDt>	[0..1]	Date		440
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		440
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		441
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		441
	SettlementParameters <SttlmParams>	[0..1]	±		441
	CashCollateral <CshColl>	[0..*]			442
	CollateralIdentification <CollId>	[0..1]	Text		443
	CashAccountIdentification <CshAcctId>	[0..1]	±		443
	ReturnExcess <RtrXcss>	[0..1]	Indicator		443
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	443
	DepositType <DpstTp>	[0..1]	CodeSet		444
	MaturityDate <MtrtyDt>	[0..1]	Date		444
	ValueDate <ValDt>	[0..1]	Date		444
	ExchangeRate <XchgRate>	[0..1]	Rate		445
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	445
	Haircut <Hrcut>	[0..1]	Rate		445
	OtherCollateral <OthrColl>	[0..*]		C22, C25	446
	CollateralIdentification <CollId>	[0..1]	Text		447
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		447
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	447

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	448
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			449
	Description <Desc>	[1..1]	Text		449
	Quantity <Qty>	[0..1]	±	C15	449
	IssueDate <IsseDt>	[0..1]	±		450
	ExpiryDate <XpryDt>	[0..1]	±		450
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		450
	Issuer <Issr>	[0..1]			451
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	451
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		451
Or}	NameAndAddress <NmAndAdr>	[1..1]			452
	Name <Nm>	[1..1]	Text		452
	Address <Adr>	[1..1]	±		452
	ValueDate <ValDt>	[0..1]	Date		452
	ExchangeRate <XchgRate>	[0..1]	Rate		453
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	453
	Haircut <Hrcut>	[0..1]	Rate		453
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	453
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		454
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		455
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		455
Or}	Return <Rtr>	[1..1]			455
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		458
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		458
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		458
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		458
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	458
	CollateralIdentification <CollId>	[0..1]	Text		460

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	460
	MaturityDate <MtrtyDt>	[0..1]	±		461
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		462
	Quantity <Qty>	[1..1]	±	C15	462
	Price <Pric>	[0..1]	±		462
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	463
	Haircut <Hrcut>	[0..1]	Rate		463
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	463
	ValueDate <ValDt>	[0..1]	Date		464
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		464
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		465
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		465
	SettlementParameters <SttlmParams>	[0..1]	±		465
	CashCollateral <CshColl>	[0..*]			466
	CollateralIdentification <CollId>	[0..1]	Text		467
	CashAccountIdentification <CshAcctId>	[0..1]	±		467
	ReturnExcess <RtrXcss>	[0..1]	Indicator		467
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	467
	DepositType <DpstTp>	[0..1]	CodeSet		468
	MaturityDate <MtrtyDt>	[0..1]	Date		468
	ValueDate <ValDt>	[0..1]	Date		468
	ExchangeRate <XchgRate>	[0..1]	Rate		469
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	469
	Haircut <Hrcut>	[0..1]	Rate		469
	OtherCollateral <OthrColl>	[0..*]		C22, C25	470
	CollateralIdentification <CollId>	[0..1]	Text		471
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		471

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	471
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	472
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			473
	Description <Desc>	[1..1]	Text		473
	Quantity <Qty>	[0..1]	±	C15	473
	IssueDate <IsseDt>	[0..1]	±		474
	ExpiryDate <XpryDt>	[0..1]	±		474
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		474
	Issuer <Issr>	[0..1]			475
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	475
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		475
Or}	NameAndAddress <NmAndAdr>	[1..1]			476
	Name <Nm>	[1..1]	Text		476
	Address <Adr>	[1..1]	±		476
	ValueDate <ValDt>	[0..1]	Date		476
	ExchangeRate <XchgRate>	[0..1]	Rate		477
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	477
	Haircut <Hrcut>	[0..1]	Rate		477
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	477
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		478
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		479
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		479

6.4.4.2.1 CollateralProposalDetails <CollPrpsIDtls>

Presence: [1..1]

Definition: Provides details about the proposal for the variation margin and optionally the segregated independent amount.

CollateralProposalDetails <CollPrpsIDtls> contains the following **CollateralProposal7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VarthMrgn>	[1..1]			204
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C3, C10	211
	MovementDirection <MvmntDrctn>	[0..*]			211
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			218
	Deliver <Dlvr>	[1..1]			223
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		225
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		226
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		226
	CollateralProposalResponseIdentification <CollPrpsIRspnId>	[0..1]	Text		226
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	226
	CollateralIdentification <CollId>	[0..1]	Text		228
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	228
	MaturityDate <MtrtyDt>	[0..1]	±		229
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		230
	Quantity <Qty>	[1..1]	±	C15	230
	Price <Pric>	[0..1]	±		230
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	231
	Haircut <Hrcut>	[0..1]	Rate		231
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	231
	ValueDate <ValDt>	[0..1]	Date		232
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		232
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		233
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		233
	SettlementParameters <SttlmParams>	[0..1]	±		233
	CashCollateral <CshColl>	[0..*]			234

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		235
	CashAccountIdentification <CshAcctId>	[0..1]	±		235
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	235
	DepositType <DpstTp>	[0..1]	CodeSet		236
	MaturityDate <MtrtyDt>	[0..1]	Date		236
	ValueDate <ValDt>	[0..1]	Date		236
	ExchangeRate <XchgRate>	[0..1]	Rate		236
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	237
	Haircut <Hrcut>	[0..1]	Rate		237
	OtherCollateral <OthrColl>	[0..*]		C22, C25	237
	CollateralIdentification <CollId>	[0..1]	Text		239
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		239
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	240
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			241
	Description <Desc>	[1..1]	Text		241
	Quantity <Qty>	[0..1]	±	C15	241
	IssueDate <IssDt>	[0..1]	±		242
	ExpiryDate <XpryDt>	[0..1]	±		242
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		242
	Issuer <Issr>	[0..1]			242
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	243
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		243
Or}	NameAndAddress <NmAndAdr>	[1..1]			244
	Name <Nm>	[1..1]	Text		244
	Address <Adr>	[1..1]	±		244
	ValueDate <ValDt>	[0..1]	Date		244
	ExchangeRate <XchgRate>	[0..1]	Rate		244
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	244

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Haircut <Hrcut>	[0..1]	Rate		245
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	245
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		246
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		246
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		247
	Return <Rtr>	[0..1]			247
	MarginCallRequestIdentification <MrgnCallReqlId>	[1..1]	Text		250
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		250
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		250
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		250
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	250
	CollateralIdentification <CollId>	[0..1]	Text		252
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	252
	MaturityDate <MtrtyDt>	[0..1]	±		253
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		254
	Quantity <Qty>	[1..1]	±	C15	254
	Price <Pric>	[0..1]	±		254
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	255
	Haircut <Hrcut>	[0..1]	Rate		255
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	255
	ValueDate <ValDt>	[0..1]	Date		256
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		256
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		257
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		257
	SettlementParameters <SttlmParams>	[0..1]	±		257
	CashCollateral <CshColl>	[0..*]			258

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		259
	CashAccountIdentification <CshAcctId>	[0..1]	±		259
	ReturnExcess <RtrXcss>	[0..1]	Indicator		259
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	259
	DepositType <DpstTp>	[0..1]	CodeSet		260
	MaturityDate <MtrtyDt>	[0..1]	Date		260
	ValueDate <ValDt>	[0..1]	Date		260
	ExchangeRate <XchgRate>	[0..1]	Rate		261
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	261
	Haircut <Hrcut>	[0..1]	Rate		261
	OtherCollateral <OthrColl>	[0..*]		C22, C25	262
	CollateralIdentification <CollId>	[0..1]	Text		263
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		263
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	263
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	264
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			265
	Description <Desc>	[1..1]	Text		265
	Quantity <Qty>	[0..1]	±	C15	265
	IssueDate <IssDt>	[0..1]	±		266
	ExpiryDate <XpryDt>	[0..1]	±		266
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		266
	Issuer <Issr>	[0..1]			267
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	267
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		267
Or}	NameAndAddress <NmAndAdr>	[1..1]			268
	Name <Nm>	[1..1]	Text		268
	Address <Adr>	[1..1]	±		268
	ValueDate <ValDt>	[0..1]	Date		268
	ExchangeRate <XchgRate>	[0..1]	Rate		269

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	269
	Haircut <Hrcut>	[0..1]	Rate		269
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	269
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		270
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		271
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		271
Or}	Return <Rtr>	[1..1]			271
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		274
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		274
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		274
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		274
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	274
	CollateralIdentification <Collld>	[0..1]	Text		276
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	276
	MaturityDate <MtrtyDt>	[0..1]	±		277
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		278
	Quantity <Qty>	[1..1]	±	C15	278
	Price <Pric>	[0..1]	±		278
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	279
	Haircut <Hrcut>	[0..1]	Rate		279
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	279
	ValueDate <ValDt>	[0..1]	Date		280
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		280
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		281
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		281
	SettlementParameters <SttlmParams>	[0..1]	±		281

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CashCollateral <CshColl>	[0..*]			282
	CollateralIdentification <CollId>	[0..1]	Text		283
	CashAccountIdentification <CshAcctId>	[0..1]	±		283
	ReturnExcess <RtrXcss>	[0..1]	Indicator		283
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	283
	DepositType <DpstTp>	[0..1]	CodeSet		284
	MaturityDate <MtrtyDt>	[0..1]	Date		284
	ValueDate <ValDt>	[0..1]	Date		284
	ExchangeRate <XchgRate>	[0..1]	Rate		285
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	285
	Haircut <Hrcut>	[0..1]	Rate		285
	OtherCollateral <OthrColl>	[0..*]		C22, C25	286
	CollateralIdentification <CollId>	[0..1]	Text		287
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		287
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	287
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	288
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			289
	Description <Desc>	[1..1]	Text		289
	Quantity <Qty>	[0..1]	±	C15	289
	IssueDate <IssDt>	[0..1]	±		290
	ExpiryDate <XpryDt>	[0..1]	±		290
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		290
	Issuer <Issr>	[0..1]			291
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	291
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		291
Or}	NameAndAddress <NmAndAdr>	[1..1]			292
	Name <Nm>	[1..1]	Text		292
	Address <Adr>	[1..1]	±		292
	ValueDate <ValDt>	[0..1]	Date		292

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[0..1]	Rate		293
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	293
	Haircut <Hrcut>	[0..1]	Rate		293
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	293
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		294
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		295
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		295
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]			295
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C3, C10	302
	MovementDirection <MvmntDrctn>	[0..*]			303
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			310
	Deliver <Dlvr>	[1..1]			315
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		317
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		318
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		318
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		318
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	318
	CollateralIdentification <Collld>	[0..1]	Text		320
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	320
	MaturityDate <MtrtyDt>	[0..1]	±		321
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		322
	Quantity <Qty>	[1..1]	±	C15	322
	Price <Pric>	[0..1]	±		322
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	323
	Haircut <Hrcut>	[0..1]	Rate		323
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	323

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValueDate <ValDt>	[0..1]	Date		324
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		324
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		325
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		325
	SettlementParameters <SttlmParams>	[0..1]	±		325
	CashCollateral <CshColl>	[0..*]			326
	CollateralIdentification <CollId>	[0..1]	Text		327
	CashAccountIdentification <CshAcctId>	[0..1]	±		327
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	327
	DepositType <DpstTp>	[0..1]	CodeSet		328
	MaturityDate <MtrtyDt>	[0..1]	Date		328
	ValueDate <ValDt>	[0..1]	Date		328
	ExchangeRate <XchgRate>	[0..1]	Rate		328
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	329
	Haircut <Hrcut>	[0..1]	Rate		329
	OtherCollateral <OthrColl>	[0..*]		C22, C25	329
	CollateralIdentification <CollId>	[0..1]	Text		331
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		331
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	331
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	332
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			333
	Description <Desc>	[1..1]	Text		333
	Quantity <Qty>	[0..1]	±	C15	333
	IssueDate <IssDt>	[0..1]	±		334
	ExpiryDate <XpryDt>	[0..1]	±		334
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		334
	Issuer <Issr>	[0..1]			334
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	335
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		335

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	NameAndAddress <NmAndAdr>	[1..1]			336
	Name <Nm>	[1..1]	Text		336
	Address <Adr>	[1..1]	±		336
	ValueDate <ValDt>	[0..1]	Date		336
	ExchangeRate <XchgRate>	[0..1]	Rate		336
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	336
	Haircut <Hrcut>	[0..1]	Rate		337
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	337
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		338
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		338
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		339
	Return <Rtr>	[0..1]			339
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		342
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		342
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		342
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		342
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	342
	CollateralIdentification <CollId>	[0..1]	Text		344
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	344
	MaturityDate <MtrtyDt>	[0..1]	±		345
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		346
	Quantity <Qty>	[1..1]	±	C15	346
	Price <Pric>	[0..1]	±		346
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	347
	Haircut <Hrcut>	[0..1]	Rate		347
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	347

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValueDate <ValDt>	[0..1]	Date		348
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		348
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		349
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		349
	SettlementParameters <SttlmParams>	[0..1]	±		349
	CashCollateral <CshColl>	[0..*]			350
	CollateralIdentification <CollId>	[0..1]	Text		351
	CashAccountIdentification <CshAcctId>	[0..1]	±		351
	ReturnExcess <RtrXcss>	[0..1]	Indicator		351
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	351
	DepositType <DpstTp>	[0..1]	CodeSet		352
	MaturityDate <MtrtyDt>	[0..1]	Date		352
	ValueDate <ValDt>	[0..1]	Date		352
	ExchangeRate <XchgRate>	[0..1]	Rate		353
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	353
	Haircut <Hrcut>	[0..1]	Rate		353
	OtherCollateral <OthrColl>	[0..*]		C22, C25	354
	CollateralIdentification <CollId>	[0..1]	Text		355
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		355
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	355
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	356
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			357
	Description <Desc>	[1..1]	Text		357
	Quantity <Qty>	[0..1]	±	C15	357
	IssueDate <IssDt>	[0..1]	±		358
	ExpiryDate <XpryDt>	[0..1]	±		358
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		358
	Issuer <Issr>	[0..1]			359
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	359

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		359
Or}	NameAndAddress <NmAndAdr>	[1..1]			360
	Name <Nm>	[1..1]	Text		360
	Address <Adr>	[1..1]	±		360
	ValueDate <ValDt>	[0..1]	Date		360
	ExchangeRate <XchgRate>	[0..1]	Rate		361
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	361
	Haircut <Hrcut>	[0..1]	Rate		361
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	361
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		362
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		363
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		363
Or}	Return <Rtr>	[1..1]			363
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		366
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		366
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		366
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		366
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	366
	CollateralIdentification <CollId>	[0..1]	Text		368
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368
	MaturityDate <MtrtyDt>	[0..1]	±		369
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		370
	Quantity <Qty>	[1..1]	±	C15	370
	Price <Pric>	[0..1]	±		370
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	371
	Haircut <Hrcut>	[0..1]	Rate		371

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	371
	ValueDate <ValDt>	[0..1]	Date		372
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		372
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		373
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		373
	SettlementParameters <SttlmParams>	[0..1]	±		373
	CashCollateral <CshColl>	[0..*]			374
	CollateralIdentification <CollId>	[0..1]	Text		375
	CashAccountIdentification <CshAcctId>	[0..1]	±		375
	ReturnExcess <RtrXcss>	[0..1]	Indicator		375
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	375
	DepositType <DpstTp>	[0..1]	CodeSet		376
	MaturityDate <MtrtyDt>	[0..1]	Date		376
	ValueDate <ValDt>	[0..1]	Date		376
	ExchangeRate <XchgRate>	[0..1]	Rate		377
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	377
	Haircut <Hrcut>	[0..1]	Rate		377
	OtherCollateral <OthrColl>	[0..*]		C22, C25	378
	CollateralIdentification <CollId>	[0..1]	Text		379
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		379
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	379
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	380
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			381
	Description <Desc>	[1..1]	Text		381
	Quantity <Qty>	[0..1]	±	C15	381
	IssueDate <IsseDt>	[0..1]	±		382
	ExpiryDate <XpryDt>	[0..1]	±		382
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		382
	Issuer <Issr>	[0..1]			383

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	383
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		383
Or}	NameAndAddress <NmAndAdr>	[1..1]			384
	Name <Nm>	[1..1]	Text		384
	Address <Adr>	[1..1]	±		384
	ValueDate <ValDt>	[0..1]	Date		384
	ExchangeRate <XchgRate>	[0..1]	Rate		385
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	385
	Haircut <Hrcut>	[0..1]	Rate		385
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	385
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		386
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		387
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		387

6.4.4.2.1.1 VariationMargin <VartnMrgn>

Presence: [1..1]

Definition: Provides details about the proposal for the variation margin.

VariationMargin <VartnMrgn> contains the following **CollateralMovement12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C3, C10	211
	MovementDirection <MvmntDrctn>	[0..*]			211
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			218
	Deliver <Dlvr>	[1..1]			223
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		225
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		226
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		226
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		226
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	226
	CollateralIdentification <Collld>	[0..1]	Text		228
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	228
	MaturityDate <MtrtyDt>	[0..1]	±		229
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		230
	Quantity <Qty>	[1..1]	±	C15	230
	Price <Pric>	[0..1]	±		230
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	231
	Haircut <Hrcut>	[0..1]	Rate		231
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	231
	ValueDate <ValDt>	[0..1]	Date		232
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		232
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		233
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		233
	SettlementParameters <SttlmParams>	[0..1]	±		233
	CashCollateral <CshColl>	[0..*]			234
	CollateralIdentification <Collld>	[0..1]	Text		235
	CashAccountIdentification <CshAcctld>	[0..1]	±		235

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	235
	DepositType <DpstTp>	[0..1]	CodeSet		236
	MaturityDate <MtrtyDt>	[0..1]	Date		236
	ValueDate <ValDt>	[0..1]	Date		236
	ExchangeRate <XchgRate>	[0..1]	Rate		236
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	237
	Haircut <Hrcut>	[0..1]	Rate		237
	OtherCollateral <OthrColl>	[0..*]		C22, C25	237
	CollateralIdentification <CollId>	[0..1]	Text		239
	LetterOfCreditIdentification <LtrOfCdtld>	[0..1]	Text		239
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	240
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			241
	Description <Desc>	[1..1]	Text		241
	Quantity <Qty>	[0..1]	±	C15	241
	IssueDate <IsseDt>	[0..1]	±		242
	ExpiryDate <XpryDt>	[0..1]	±		242
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		242
	Issuer <Issr>	[0..1]			242
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	243
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		243
Or}	NameAndAddress <NmAndAdr>	[1..1]			244
	Name <Nm>	[1..1]	Text		244
	Address <Adr>	[1..1]	±		244
	ValueDate <ValDt>	[0..1]	Date		244
	ExchangeRate <XchgRate>	[0..1]	Rate		244
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	244
	Haircut <Hrcut>	[0..1]	Rate		245
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	245

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		246
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		246
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		247
	Return <Rtr>	[0..1]			247
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		250
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		250
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		250
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		250
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	250
	CollateralIdentification <CollId>	[0..1]	Text		252
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	252
	MaturityDate <MtrtyDt>	[0..1]	±		253
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		254
	Quantity <Qty>	[1..1]	±	C15	254
	Price <Pric>	[0..1]	±		254
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	255
	Haircut <Hrcut>	[0..1]	Rate		255
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	255
	ValueDate <ValDt>	[0..1]	Date		256
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		256
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		257
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		257
	SettlementParameters <SttlmParams>	[0..1]	±		257
	CashCollateral <CshColl>	[0..*]			258
	CollateralIdentification <CollId>	[0..1]	Text		259
	CashAccountIdentification <CshAcctId>	[0..1]	±		259
	ReturnExcess <RtrXcss>	[0..1]	Indicator		259

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	259
	DepositType <DpstTp>	[0..1]	CodeSet		260
	MaturityDate <MtrtyDt>	[0..1]	Date		260
	ValueDate <ValDt>	[0..1]	Date		260
	ExchangeRate <XchgRate>	[0..1]	Rate		261
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	261
	Haircut <Hrcut>	[0..1]	Rate		261
	OtherCollateral <OthrColl>	[0..*]		C22, C25	262
	CollateralIdentification <CollId>	[0..1]	Text		263
	LetterOfCreditIdentification <LtrOfCdtld>	[0..1]	Text		263
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	263
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	264
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			265
	Description <Desc>	[1..1]	Text		265
	Quantity <Qty>	[0..1]	±	C15	265
	IssueDate <IsseDt>	[0..1]	±		266
	ExpiryDate <XpryDt>	[0..1]	±		266
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		266
	Issuer <Issr>	[0..1]			267
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	267
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		267
Or}	NameAndAddress <NmAndAdr>	[1..1]			268
	Name <Nm>	[1..1]	Text		268
	Address <Adr>	[1..1]	±		268
	ValueDate <ValDt>	[0..1]	Date		268
	ExchangeRate <XchgRate>	[0..1]	Rate		269
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	269
	Haircut <Hrcut>	[0..1]	Rate		269
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	269

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		270
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		271
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		271
Or}	Return <Rtr>	[1..1]			271
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		274
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		274
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		274
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		274
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	274
	CollateralIdentification <CollId>	[0..1]	Text		276
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	276
	MaturityDate <MtrtyDt>	[0..1]	±		277
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		278
	Quantity <Qty>	[1..1]	±	C15	278
	Price <Pric>	[0..1]	±		278
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	279
	Haircut <Hrcut>	[0..1]	Rate		279
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	279
	ValueDate <ValDt>	[0..1]	Date		280
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		280
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		281
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		281
	SettlementParameters <SttlmParams>	[0..1]	±		281
	CashCollateral <CshColl>	[0..*]			282
	CollateralIdentification <CollId>	[0..1]	Text		283
	CashAccountIdentification <CshAcctId>	[0..1]	±		283
	ReturnExcess <RtrXcss>	[0..1]	Indicator		283

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	283
	DepositType <DpstTp>	[0..1]	CodeSet		284
	MaturityDate <MtrtyDt>	[0..1]	Date		284
	ValueDate <ValDt>	[0..1]	Date		284
	ExchangeRate <XchgRate>	[0..1]	Rate		285
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	285
	Haircut <Hrcut>	[0..1]	Rate		285
	OtherCollateral <OthrColl>	[0..*]		C22, C25	286
	CollateralIdentification <CollId>	[0..1]	Text		287
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		287
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	287
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	288
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			289
	Description <Desc>	[1..1]	Text		289
	Quantity <Qty>	[0..1]	±	C15	289
	IssueDate <IssDt>	[0..1]	±		290
	ExpiryDate <XpryDt>	[0..1]	±		290
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		290
	Issuer <Issr>	[0..1]			291
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	291
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		291
Or}	NameAndAddress <NmAndAdr>	[1..1]			292
	Name <Nm>	[1..1]	Text		292
	Address <Adr>	[1..1]	±		292
	ValueDate <ValDt>	[0..1]	Date		292
	ExchangeRate <XchgRate>	[0..1]	Rate		293
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	293
	Haircut <Hrcut>	[0..1]	Rate		293
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	293

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		294
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		295
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		295

6.4.4.2.1.1.1 AgreedAmount <AgrdAmt>

Presence: [1..1]

Definition: Provides the call amount that is agreed and that will result in a collateral movement.

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2 MovementDirection <MvmntDrctn>

Presence: [0..*]

Definition: Provides the collateral movement direction that is a delivery and optionally a return, or a return only.

MovementDirection <MvmntDrctn> contains one of the following **CollateralMovement6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			218
	Deliver <Dlvr>	[1..1]			223
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		225
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		226
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		226
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		226
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	226
	CollateralIdentification <CollId>	[0..1]	Text		228
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	228
	MaturityDate <MtrtyDt>	[0..1]	±		229
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		230
	Quantity <Qty>	[1..1]	±	C15	230
	Price <Pric>	[0..1]	±		230
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	231
	Haircut <Hrcut>	[0..1]	Rate		231
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	231
	ValueDate <ValDt>	[0..1]	Date		232
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		232
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		233
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		233
	SettlementParameters <SttlmParams>	[0..1]	±		233
	CashCollateral <CshColl>	[0..*]			234
	CollateralIdentification <CollId>	[0..1]	Text		235
	CashAccountIdentification <CshAcctId>	[0..1]	±		235
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	235

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DepositType <DpstTp>	[0..1]	CodeSet		236
	MaturityDate <MtrtyDt>	[0..1]	Date		236
	ValueDate <ValDt>	[0..1]	Date		236
	ExchangeRate <XchgRate>	[0..1]	Rate		236
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	237
	Haircut <Hrcut>	[0..1]	Rate		237
	OtherCollateral <OthrColl>	[0..*]		C22, C25	237
	CollateralIdentification <CollId>	[0..1]	Text		239
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		239
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	240
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			241
	Description <Desc>	[1..1]	Text		241
	Quantity <Qty>	[0..1]	±	C15	241
	IssueDate <IssDt>	[0..1]	±		242
	ExpiryDate <XpryDt>	[0..1]	±		242
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		242
	Issuer <Issr>	[0..1]			242
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	243
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		243
Or}	NameAndAddress <NmAndAdr>	[1..1]			244
	Name <Nm>	[1..1]	Text		244
	Address <Adr>	[1..1]	±		244
	ValueDate <ValDt>	[0..1]	Date		244
	ExchangeRate <XchgRate>	[0..1]	Rate		244
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	244
	Haircut <Hrcut>	[0..1]	Rate		245
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	245
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		246

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		246
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		247
	Return <Rtr>	[0..1]			247
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		250
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		250
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		250
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		250
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	250
	CollateralIdentification <Collld>	[0..1]	Text		252
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	252
	MaturityDate <MtrtyDt>	[0..1]	±		253
	LimitedCoverageIndicator <LtdCvrglnd>	[0..1]	Indicator		254
	Quantity <Qty>	[1..1]	±	C15	254
	Price <Pric>	[0..1]	±		254
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	255
	Haircut <Hrcut>	[0..1]	Rate		255
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	255
	ValueDate <ValDt>	[0..1]	Date		256
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		256
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		257
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		257
	SettlementParameters <SttlmParams>	[0..1]	±		257
	CashCollateral <CshColl>	[0..*]			258
	CollateralIdentification <Collld>	[0..1]	Text		259
	CashAccountIdentification <CshAcctld>	[0..1]	±		259
	ReturnExcess <RtrXcss>	[0..1]	Indicator		259

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	259
	DepositType <DpstTp>	[0..1]	CodeSet		260
	MaturityDate <MtrtyDt>	[0..1]	Date		260
	ValueDate <ValDt>	[0..1]	Date		260
	ExchangeRate <XchgRate>	[0..1]	Rate		261
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	261
	Haircut <Hrcut>	[0..1]	Rate		261
	OtherCollateral <OthrColl>	[0..*]		C22, C25	262
	CollateralIdentification <CollId>	[0..1]	Text		263
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		263
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	263
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	264
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			265
	Description <Desc>	[1..1]	Text		265
	Quantity <Qty>	[0..1]	±	C15	265
	IssueDate <IssDt>	[0..1]	±		266
	ExpiryDate <XpryDt>	[0..1]	±		266
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		266
	Issuer <Issr>	[0..1]			267
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	267
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		267
Or}	NameAndAddress <NmAndAdr>	[1..1]			268
	Name <Nm>	[1..1]	Text		268
	Address <Adr>	[1..1]	±		268
	ValueDate <ValDt>	[0..1]	Date		268
	ExchangeRate <XchgRate>	[0..1]	Rate		269
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	269
	Haircut <Hrcut>	[0..1]	Rate		269
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	269

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		270
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		271
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		271
Or}	Return <Rtr>	[1..1]			271
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		274
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		274
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		274
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		274
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	274
	CollateralIdentification <CollId>	[0..1]	Text		276
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	276
	MaturityDate <MtrtyDt>	[0..1]	±		277
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		278
	Quantity <Qty>	[1..1]	±	C15	278
	Price <Pric>	[0..1]	±		278
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	279
	Haircut <Hrcut>	[0..1]	Rate		279
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	279
	ValueDate <ValDt>	[0..1]	Date		280
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		280
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		281
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		281
	SettlementParameters <SttlmParams>	[0..1]	±		281
	CashCollateral <CshColl>	[0..*]			282
	CollateralIdentification <CollId>	[0..1]	Text		283
	CashAccountIdentification <CshAcctId>	[0..1]	±		283
	ReturnExcess <RtrXcss>	[0..1]	Indicator		283

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	283
	DepositType <DpstTp>	[0..1]	CodeSet		284
	MaturityDate <MtrtyDt>	[0..1]	Date		284
	ValueDate <ValDt>	[0..1]	Date		284
	ExchangeRate <XchgRate>	[0..1]	Rate		285
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	285
	Haircut <Hrcut>	[0..1]	Rate		285
	OtherCollateral <OthrColl>	[0..*]		C22, C25	286
	CollateralIdentification <CollId>	[0..1]	Text		287
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		287
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	287
	GuaranteeAmount <GmtAmt>	[0..1]	Amount	C3, C10	288
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			289
	Description <Desc>	[1..1]	Text		289
	Quantity <Qty>	[0..1]	±	C15	289
	IssueDate <IssDt>	[0..1]	±		290
	ExpiryDate <XpryDt>	[0..1]	±		290
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		290
	Issuer <Issr>	[0..1]			291
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	291
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		291
Or}	NameAndAddress <NmAndAdr>	[1..1]			292
	Name <Nm>	[1..1]	Text		292
	Address <Adr>	[1..1]	±		292
	ValueDate <ValDt>	[0..1]	Date		292
	ExchangeRate <XchgRate>	[0..1]	Rate		293
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	293
	Haircut <Hrcut>	[0..1]	Rate		293
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	293

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		294
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		295
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		295

6.4.4.2.1.1.2.1 CollateralMovementDirection <CollMvmntDrctn>

Presence: [1..1]

Definition: Provides the collateral movement direction that is a delivery and optionally a return.

CollateralMovementDirection <CollMvmntDrctn> contains the following **CollateralMovement13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Deliver <Divr>	[1..1]			223
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		225
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		226
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		226
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		226
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	226
	CollateralIdentification <Collld>	[0..1]	Text		228
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	228
	MaturityDate <MtrtyDt>	[0..1]	±		229
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		230
	Quantity <Qty>	[1..1]	±	C15	230
	Price <Pric>	[0..1]	±		230
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	231
	Haircut <Hrcut>	[0..1]	Rate		231
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	231
	ValueDate <ValDt>	[0..1]	Date		232
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		232
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		233
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		233
	SettlementParameters <SttlmParams>	[0..1]	±		233
	CashCollateral <CshColl>	[0..*]			234
	CollateralIdentification <Collld>	[0..1]	Text		235
	CashAccountIdentification <CshAcctld>	[0..1]	±		235
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	235
	DepositType <DpstTp>	[0..1]	CodeSet		236
	MaturityDate <MtrtyDt>	[0..1]	Date		236

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValueDate <ValDt>	[0..1]	Date		236
	ExchangeRate <XchgRate>	[0..1]	Rate		236
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	237
	Haircut <Hrcut>	[0..1]	Rate		237
	OtherCollateral <OthrColl>	[0..*]		C22, C25	237
	CollateralIdentification <CollId>	[0..1]	Text		239
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		239
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	240
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			241
	Description <Desc>	[1..1]	Text		241
	Quantity <Qty>	[0..1]	±	C15	241
	IssueDate <IssseDt>	[0..1]	±		242
	ExpiryDate <XpryDt>	[0..1]	±		242
	LimitedCoverageIndicator <LtdCvrglnd>	[0..1]	Indicator		242
	Issuer <Issr>	[0..1]			242
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	243
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		243
Or}	NameAndAddress <NmAndAdr>	[1..1]			244
	Name <Nm>	[1..1]	Text		244
	Address <Adr>	[1..1]	±		244
	ValueDate <ValDt>	[0..1]	Date		244
	ExchangeRate <XchgRate>	[0..1]	Rate		244
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	244
	Haircut <Hrcut>	[0..1]	Rate		245
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	245
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		246
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		246
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		247

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Return <Rtr>	[0..1]			247
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		250
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		250
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		250
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		250
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	250
	CollateralIdentification <CollId>	[0..1]	Text		252
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	252
	MaturityDate <MtrtyDt>	[0..1]	±		253
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		254
	Quantity <Qty>	[1..1]	±	C15	254
	Price <Pric>	[0..1]	±		254
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	255
	Haircut <Hrcut>	[0..1]	Rate		255
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	255
	ValueDate <ValDt>	[0..1]	Date		256
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		256
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		257
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		257
	SettlementParameters <SttlmParams>	[0..1]	±		257
	CashCollateral <CshColl>	[0..*]			258
	CollateralIdentification <CollId>	[0..1]	Text		259
	CashAccountIdentification <CshAcctId>	[0..1]	±		259
	ReturnExcess <RtrXcss>	[0..1]	Indicator		259
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	259
	DepositType <DpstTp>	[0..1]	CodeSet		260
	MaturityDate <MtrtyDt>	[0..1]	Date		260
	ValueDate <ValDt>	[0..1]	Date		260

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[0..1]	Rate		261
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	261
	Haircut <Hrcut>	[0..1]	Rate		261
	OtherCollateral <OthrColl>	[0..*]		C22, C25	262
	CollateralIdentification <CollId>	[0..1]	Text		263
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		263
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	263
	GuaranteeAmount <GmtAmt>	[0..1]	Amount	C3, C10	264
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			265
	Description <Desc>	[1..1]	Text		265
	Quantity <Qty>	[0..1]	±	C15	265
	IssueDate <IsseDt>	[0..1]	±		266
	ExpiryDate <XpryDt>	[0..1]	±		266
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		266
	Issuer <Issr>	[0..1]			267
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	267
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		267
Or}	NameAndAddress <NmAndAdr>	[1..1]			268
	Name <Nm>	[1..1]	Text		268
	Address <Adr>	[1..1]	±		268
	ValueDate <ValDt>	[0..1]	Date		268
	ExchangeRate <XchgRate>	[0..1]	Rate		269
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	269
	Haircut <Hrcut>	[0..1]	Rate		269
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	269
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		270
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		271
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		271

6.4.4.2.1.1.2.1.1 Deliver <Dlvr>

Presence: [1..1]

Definition: Provides the collateral movement direction that is a delivery only.

Deliver <Dlvr> contains the following **Collateral55** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		225
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		226
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		226
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		226
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	226
	CollateralIdentification <CollId>	[0..1]	Text		228
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	228
	MaturityDate <MtrtyDt>	[0..1]	±		229
	LimitedCoverageIndicator <LtdCvrglnd>	[0..1]	Indicator		230
	Quantity <Qty>	[1..1]	±	C15	230
	Price <Pric>	[0..1]	±		230
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	231
	Haircut <Hrcut>	[0..1]	Rate		231
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	231
	ValueDate <ValDt>	[0..1]	Date		232
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		232
	BlockchainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	±		233
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		233
	SettlementParameters <SttlmParams>	[0..1]	±		233
	CashCollateral <CshColl>	[0..*]			234
	CollateralIdentification <CollId>	[0..1]	Text		235
	CashAccountIdentification <CshAcctId>	[0..1]	±		235
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	235
	DepositType <DpstTp>	[0..1]	CodeSet		236
	MaturityDate <MtrtyDt>	[0..1]	Date		236
	ValueDate <ValDt>	[0..1]	Date		236
	ExchangeRate <XchgRate>	[0..1]	Rate		236

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	237
	Haircut <Hrcut>	[0..1]	Rate		237
	OtherCollateral <OthrColl>	[0..*]		C22, C25	237
	CollateralIdentification <CollId>	[0..1]	Text		239
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		239
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	240
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			241
	Description <Desc>	[1..1]	Text		241
	Quantity <Qty>	[0..1]	±	C15	241
	IssueDate <IssDt>	[0..1]	±		242
	ExpiryDate <XpryDt>	[0..1]	±		242
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		242
	Issuer <Issr>	[0..1]			242
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	243
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		243
Or}	NameAndAddress <NmAndAdr>	[1..1]			244
	Name <Nm>	[1..1]	Text		244
	Address <Adr>	[1..1]	±		244
	ValueDate <ValDt>	[0..1]	Date		244
	ExchangeRate <XchgRate>	[0..1]	Rate		244
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	244
	Haircut <Hrcut>	[0..1]	Rate		245
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	245
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		246
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		246
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		247

6.4.4.2.1.1.2.1.1.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Specifies the reference to the unambiguous identification of the margin call request.

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.1.1.2 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the margin call response.

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.1.1.3 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions.

Datatype: Max140Text on page 1073

6.4.4.2.1.1.2.1.1.4 CollateralProposalResponseIdentification <CollPrpsiRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.1.1.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

Impacted by: C20 SafekeepingAccountOrBlockChainAddress1Rule, C23 SafekeepingAccountOrBlockChainAddress2Rule

SecuritiesCollateral <SctiesColl> contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		228
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	228
	MaturityDate <MtrtyDt>	[0..1]	±		229
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		230
	Quantity <Qty>	[1..1]	±	C15	230
	Price <Pric>	[0..1]	±		230
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	231
	Haircut <Hrcut>	[0..1]	Rate		231
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	231
	ValueDate <ValDt>	[0..1]	Date		232
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		232
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		233
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		233
	SettlementParameters <SttlmParams>	[0..1]	±		233

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.

6.4.4.2.1.1.2.1.1.5.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.1.1.5.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Identification of a security.

Impacted by: C13 DescriptionPresenceRule, C14 DescriptionUsageRule, C17 ISINGuideline,
C18 ISINPresenceRule, C19 OtherIdentificationPresenceRule

SecurityIdentification <SctyId> contains the following elements (see SecurityIdentification19 on page 937 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		939
	OtherIdentification <OthrlId>	[0..*]			939
	Identification <Id>	[1..1]	Text		939
	Suffix <Sfx>	[0..1]	Text		939
	Type <Tp>	[1..1]	±		939
	Description <Desc>	[0..1]	Text		940

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 an ISIN code exists, 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.

6.4.4.2.1.1.2.1.1.5.3 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

6.4.4.2.1.1.2.1.1.5.4 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.1.2.1.1.5.5 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Impacted by: [C15 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.1.1.2.1.1.5.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see [Price7 on page 1002](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1002
	Value <Val>	[1..1]	±		1003

6.4.4.2.1.1.2.1.1.5.7 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: [C3 ActiveCurrency](#), [C10 CurrencyAmount](#)

Datatype: [ActiveCurrencyAndAmount on page 1041](#)

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.

6.4.4.2.1.1.2.1.1.5.8 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: [PercentageRate on page 1072](#)

6.4.4.2.1.1.2.1.1.5.9 CollateralValue <CollVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.1.1.5.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.1.1.2.1.1.5.11 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.1.1.2.1.1.5.12 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 [BlockChainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.1.1.2.1.1.5.13 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.1.1.2.1.1.5.14 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.

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails205](#) on page 1005 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		1006
	SettlementParties <SttlmPties>	[0..1]			1007
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	1007
	Depository <Dpstry>	[1..1]			1008
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1008
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1009
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1009
	Party1 <Pty1>	[1..1]	±	C1, C2	1009
	Party2 <Pty2>	[0..1]	±	C21, C26	1011
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	1013
	Depository <Dpstry>	[1..1]			1014
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1014
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1014
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1015
	Party1 <Pty1>	[1..1]	±	C1, C2	1015
	Party2 <Pty2>	[0..1]	±	C21, C26	1017
	CollateralOwnership <CollOwnrsh>	[1..1]			1019
	Proprietary <Prtry>	[1..1]	Indicator		1019
	ClientName <ClntNm>	[0..1]			1020
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1020
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1020
Or}	NameAndAddress <NmAndAdr>	[1..1]			1021
	Name <Nm>	[1..1]	Text		1021
	Address <Adr>	[1..1]	±		1021

6.4.4.2.1.1.2.1.1.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		235
	CashAccountIdentification <CshAcctId>	[0..1]	±		235
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	235
	DepositType <DpstTp>	[0..1]	CodeSet		236
	MaturityDate <MtrtyDt>	[0..1]	Date		236
	ValueDate <ValDt>	[0..1]	Date		236
	ExchangeRate <XchgRate>	[0..1]	Rate		236
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	237
	Haircut <Hrcut>	[0..1]	Rate		237

6.4.4.2.1.1.2.1.1.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: [Max35Text](#) on page 1074

6.4.4.2.1.1.2.1.1.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see [AccountIdentification4Choice](#) on page 890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	890
Or}	Other <Othr>	[1..1]	±		890

6.4.4.2.1.1.2.1.1.6.3 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Impacted by: [C3 ActiveCurrency](#) ____, [C10 CurrencyAmount](#) ____

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

6.4.4.2.1.1.2.1.1.6.4 DepositType <DpstTp>

Presence: [0..1]

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

Datatype: DepositType1Code on page 1052

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

6.4.4.2.1.1.2.1.1.6.5 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: ISODate on page 1068

6.4.4.2.1.1.2.1.1.6.6 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.1.1.2.1.1.6.7 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.1.1.2.1.1.6.8 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.1.1.6.9 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.1.1.2.1.1.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

Impacted by: C22 SafekeepingAccountOrBlockChainAddress1Rule __, C25 SafekeepingAccountOrBlockChainAddress2Rule __

OtherCollateral <OthrColl> contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		239
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		239
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	240
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			241
	Description <Desc>	[1..1]	Text		241
	Quantity <Qty>	[0..1]	±	C15	241
	IssueDate <IsseDt>	[0..1]	±		242
	ExpiryDate <XpryDt>	[0..1]	±		242
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		242
	Issuer <Issr>	[0..1]			242
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	243
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		243
Or}	NameAndAddress <NmAndAdr>	[1..1]			244
	Name <Nm>	[1..1]	Text		244
	Address <Adr>	[1..1]	±		244
	ValueDate <ValDt>	[0..1]	Date		244
	ExchangeRate <XchgRate>	[0..1]	Rate		244
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	244
	Haircut <Hrcut>	[0..1]	Rate		245
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	245
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		246
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		246
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		247

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.

6.4.4.2.1.1.2.1.1.7.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.1.1.7.2 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.1.1.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.1.1.7.4 **GuaranteeAmount <GrntAmt>**

Presence: [0..1]

Definition: Amount of the bank guarantee.

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.1.1.7.5 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		241
	Quantity <Qty>	[0..1]	±	C15	241

6.4.4.2.1.1.2.1.1.7.5.1 Description <Desc>

Presence: [1..1]

Definition: Provides details about the collateral.

Datatype: Max140Text on page 1073

6.4.4.2.1.1.2.1.1.7.5.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of other collateral.

Impacted by: C15 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.1.1.2.1.1.7.6 IssueDate <IssDt>

Presence: [0..1]

Definition: Date on which the other collateral was issued.

IssueDate <IssDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.1.1.2.1.1.7.7 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the other collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.1.1.2.1.1.7.8 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.1.2.1.1.7.9 Issuer <Issr>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	243
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		243
Or}	NameAndAddress <NmAndAdr>	[1..1]			244
	Name <Nm>	[1..1]	Text		244
	Address <Adr>	[1..1]	±		244

6.4.4.2.1.1.2.1.1.7.9.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

6.4.4.2.1.1.2.1.1.7.9.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

6.4.4.2.1.1.2.1.1.7.9.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		244
	Address <Adr>	[1..1]	±		244

6.4.4.2.1.1.2.1.1.7.9.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: Max70Text on page 1075

6.4.4.2.1.1.2.1.1.7.9.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see PostalAddress2 on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdlId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

6.4.4.2.1.1.2.1.1.7.10 ValueDate <ValDt>

Presence: [0..1]

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

Datatype: ISODate on page 1068

6.4.4.2.1.1.2.1.1.7.11 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.1.1.2.1.1.7.12 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency , C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.1.1.7.13 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.1.1.2.1.1.7.14 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.1.1.7.15 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.1.1.2.1.1.7.16 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.1.1.2.1.7.17 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 [BlockchainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.1.1.2.1.2 Return <Rtr>

Presence: [0..1]

Definition: Provides the collateral movement direction that is a return only.

Return <Rtr> contains the following **Collateral54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		250
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		250
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		250
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		250
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	250
	CollateralIdentification <CollId>	[0..1]	Text		252
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	252
	MaturityDate <MtrtyDt>	[0..1]	±		253
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		254
	Quantity <Qty>	[1..1]	±	C15	254
	Price <Pric>	[0..1]	±		254
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	255
	Haircut <Hrcut>	[0..1]	Rate		255
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	255
	ValueDate <ValDt>	[0..1]	Date		256
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		256
	BlockchainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	±		257
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		257
	SettlementParameters <SttlmParams>	[0..1]	±		257
	CashCollateral <CshColl>	[0..*]			258
	CollateralIdentification <CollId>	[0..1]	Text		259
	CashAccountIdentification <CshAcctId>	[0..1]	±		259
	ReturnExcess <RtrXcss>	[0..1]	Indicator		259
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	259
	DepositType <DpstTp>	[0..1]	CodeSet		260
	MaturityDate <MtrtyDt>	[0..1]	Date		260
	ValueDate <ValDt>	[0..1]	Date		260

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[0..1]	Rate		261
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	261
	Haircut <Hrcut>	[0..1]	Rate		261
	OtherCollateral <OthrColl>	[0..*]		C22, C25	262
	CollateralIdentification <CollId>	[0..1]	Text		263
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		263
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	263
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	264
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			265
	Description <Desc>	[1..1]	Text		265
	Quantity <Qty>	[0..1]	±	C15	265
	IssueDate <IssDt>	[0..1]	±		266
	ExpiryDate <XpryDt>	[0..1]	±		266
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		266
	Issuer <Issr>	[0..1]			267
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	267
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		267
Or}	NameAndAddress <NmAndAdr>	[1..1]			268
	Name <Nm>	[1..1]	Text		268
	Address <Adr>	[1..1]	±		268
	ValueDate <ValDt>	[0..1]	Date		268
	ExchangeRate <XchgRate>	[0..1]	Rate		269
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	269
	Haircut <Hrcut>	[0..1]	Rate		269
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	269
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		270
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		271
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		271

6.4.4.2.1.1.2.1.2.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Specifies the reference to the unambiguous identification of the margin call request.

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.1.2.2 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the margin call response.

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.1.2.3 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions.

Datatype: Max140Text on page 1073

6.4.4.2.1.1.2.1.2.4 CollateralProposalResponseIdentification <CollPrpsiRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.1.2.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

Impacted by: C20 SafekeepingAccountOrBlockChainAddress1Rule , C23 SafekeepingAccountOrBlockChainAddress2Rule _____

SecuritiesCollateral <SctiesColl> contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		252
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	252
	MaturityDate <MtrtyDt>	[0..1]	±		253
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		254
	Quantity <Qty>	[1..1]	±	C15	254
	Price <Pric>	[0..1]	±		254
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	255
	Haircut <Hrcut>	[0..1]	Rate		255
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	255
	ValueDate <ValDt>	[0..1]	Date		256
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		256
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		257
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		257
	SettlementParameters <SttlmParams>	[0..1]	±		257

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.

6.4.4.2.1.1.2.1.2.5.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.1.2.5.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Identification of a security.

Impacted by: C13 DescriptionPresenceRule, C14 DescriptionUsageRule, C17 ISINGuideline, C18 ISINPresenceRule, C19 OtherIdentificationPresenceRule

SecurityIdentification <SctyId> contains the following elements (see SecurityIdentification19 on page 937 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		939
	OtherIdentification <OthrlId>	[0..*]			939
	Identification <Id>	[1..1]	Text		939
	Suffix <Sfx>	[0..1]	Text		939
	Type <Tp>	[1..1]	±		939
	Description <Desc>	[0..1]	Text		940

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 an ISIN code exists, 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.

6.4.4.2.1.1.2.1.2.5.3 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

6.4.4.2.1.1.2.1.2.5.4 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.1.2.1.2.5.5 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Impacted by: [C15 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.1.1.2.1.2.5.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see [Price7 on page 1002](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1002
	Value <Val>	[1..1]	±		1003

6.4.4.2.1.1.2.1.2.5.7 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: [C3 ActiveCurrency](#), [C10 CurrencyAmount](#)

Datatype: [ActiveCurrencyAndAmount on page 1041](#)

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.

6.4.4.2.1.1.2.1.2.5.8 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: [PercentageRate on page 1072](#)

6.4.4.2.1.1.2.1.2.5.9 CollateralValue <CollVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.1.2.5.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.1.1.2.1.2.5.11 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.1.1.2.1.2.5.12 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 [BlockChainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.1.1.2.1.2.5.13 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.1.1.2.1.2.5.14 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.

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails205](#) on page 1005 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		1006
	SettlementParties <SttlmPties>	[0..1]			1007
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	1007
	Depository <Dpstry>	[1..1]			1008
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1008
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1009
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1009
	Party1 <Pty1>	[1..1]	±	C1, C2	1009
	Party2 <Pty2>	[0..1]	±	C21, C26	1011
Or}	ReceivingSettlementParties <RcvrgSttlmPties>	[1..1]		C12	1013
	Depository <Dpstry>	[1..1]			1014
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1014
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1014
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1015
	Party1 <Pty1>	[1..1]	±	C1, C2	1015
	Party2 <Pty2>	[0..1]	±	C21, C26	1017
	CollateralOwnership <CollOwnrsh>	[1..1]			1019
	Proprietary <Prtry>	[1..1]	Indicator		1019
	ClientName <ClntNm>	[0..1]			1020
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1020
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1020
Or}	NameAndAddress <NmAndAdr>	[1..1]			1021
	Name <Nm>	[1..1]	Text		1021
	Address <Adr>	[1..1]	±		1021

6.4.4.2.1.1.2.1.2.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		259
	CashAccountIdentification <CshAcctId>	[0..1]	±		259
	ReturnExcess <RtrXcss>	[0..1]	Indicator		259
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	259
	DepositType <DpstTp>	[0..1]	CodeSet		260
	MaturityDate <MtrtyDt>	[0..1]	Date		260
	ValueDate <ValDt>	[0..1]	Date		260
	ExchangeRate <XchgRate>	[0..1]	Rate		261
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	261
	Haircut <Hrcut>	[0..1]	Rate		261

6.4.4.2.1.1.2.1.2.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: [Max35Text](#) on page 1074

6.4.4.2.1.1.2.1.2.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see [AccountIdentification4Choice](#) on page 890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	890
Or}	Other <Othr>	[1..1]	±		890

6.4.4.2.1.1.2.1.2.6.3 ReturnExcess <RtrXcss>

Presence: [0..1]

Definition: Indicates whether excess of cash should be returned or not.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.1.2.1.2.6.4 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.1.2.6.5 DepositType <DpstTp>

Presence: [0..1]

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

Datatype: DepositType1Code on page 1052

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

6.4.4.2.1.1.2.1.2.6.6 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: ISODate on page 1068

6.4.4.2.1.1.2.1.2.6.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.1.1.2.1.2.6.8 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.1.1.2.1.2.6.9 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.1.2.6.10 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.1.1.2.1.2.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

Impacted by: C22 SafekeepingAccountOrBlockchainAddress1Rule , C25 SafekeepingAccountOrBlockchainAddress2Rule

OtherCollateral <OthrColl> contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		263
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		263
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	263
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	264
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			265
	Description <Desc>	[1..1]	Text		265
	Quantity <Qty>	[0..1]	±	C15	265
	IssueDate <IsseDt>	[0..1]	±		266
	ExpiryDate <XpryDt>	[0..1]	±		266
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		266
	Issuer <Issr>	[0..1]			267
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	267
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		267
Or}	NameAndAddress <NmAndAdr>	[1..1]			268
	Name <Nm>	[1..1]	Text		268
	Address <Adr>	[1..1]	±		268
	ValueDate <ValDt>	[0..1]	Date		268
	ExchangeRate <XchgRate>	[0..1]	Rate		269
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	269
	Haircut <Hrcut>	[0..1]	Rate		269
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	269
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		270
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		271
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		271

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.

6.4.4.2.1.1.2.1.2.7.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.1.2.7.2 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.1.2.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.1.2.7.4 **GuaranteeAmount <GrntAmt>**

Presence: [0..1]

Definition: Amount of the bank guarantee.

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.1.2.7.5 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		265
	Quantity <Qty>	[0..1]	±	C15	265

6.4.4.2.1.1.2.1.2.7.5.1 Description <Desc>

Presence: [1..1]

Definition: Provides details about the collateral.

Datatype: Max140Text on page 1073

6.4.4.2.1.1.2.1.2.7.5.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of other collateral.

Impacted by: C15 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtITknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.1.1.2.1.2.7.6 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date on which the other collateral was issued.

IssueDate <IsseDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.1.1.2.1.2.7.7 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the other collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.1.1.2.1.2.7.8 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.1.2.1.2.7.9 Issuer <Issr>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	267
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		267
Or}	NameAndAddress <NmAndAdr>	[1..1]			268
	Name <Nm>	[1..1]	Text		268
	Address <Adr>	[1..1]	±		268

6.4.4.2.1.1.2.1.2.7.9.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

6.4.4.2.1.1.2.1.2.7.9.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

6.4.4.2.1.1.2.1.2.7.9.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		268
	Address <Adr>	[1..1]	±		268

6.4.4.2.1.1.2.1.2.7.9.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

6.4.4.2.1.1.2.1.2.7.9.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

6.4.4.2.1.1.2.1.2.7.10 ValueDate <ValDt>

Presence: [0..1]

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

Datatype: [ISODate](#) on page 1068

6.4.4.2.1.1.2.1.2.7.11 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.1.1.2.1.2.7.12 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.1.2.7.13 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.1.1.2.1.2.7.14 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.7.15 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.1.1.2.1.2.7.16 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.1.1.2.1.2.7.17 BlockchainAddressOrWallet <BickChainAdrOrWilt>

Presence: [0..1]

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

BlockchainAddressOrWallet <BickChainAdrOrWilt> contains the following elements (see [BlockchainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.1.1.2.2 Return <Rtr>

Presence: [1..1]

Definition: Provides the collateral movement direction that is a return only.

Return <Rtr> contains the following **Collateral54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		274
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		274
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		274
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		274
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	274
	CollateralIdentification <CollId>	[0..1]	Text		276
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	276
	MaturityDate <MtrtyDt>	[0..1]	±		277
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		278
	Quantity <Qty>	[1..1]	±	C15	278
	Price <Pric>	[0..1]	±		278
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	279
	Haircut <Hrcut>	[0..1]	Rate		279
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	279
	ValueDate <ValDt>	[0..1]	Date		280
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		280
	BlockchainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	±		281
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		281
	SettlementParameters <SttlmParams>	[0..1]	±		281
	CashCollateral <CshColl>	[0..*]			282
	CollateralIdentification <CollId>	[0..1]	Text		283
	CashAccountIdentification <CshAcctId>	[0..1]	±		283
	ReturnExcess <RtrXcss>	[0..1]	Indicator		283
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	283
	DepositType <DpstTp>	[0..1]	CodeSet		284
	MaturityDate <MtrtyDt>	[0..1]	Date		284
	ValueDate <ValDt>	[0..1]	Date		284

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[0..1]	Rate		285
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	285
	Haircut <Hrcut>	[0..1]	Rate		285
	OtherCollateral <OthrColl>	[0..*]		C22, C25	286
	CollateralIdentification <CollId>	[0..1]	Text		287
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		287
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	287
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	288
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			289
	Description <Desc>	[1..1]	Text		289
	Quantity <Qty>	[0..1]	±	C15	289
	IssueDate <IssDt>	[0..1]	±		290
	ExpiryDate <XpryDt>	[0..1]	±		290
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		290
	Issuer <Issr>	[0..1]			291
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	291
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		291
Or}	NameAndAddress <NmAndAdr>	[1..1]			292
	Name <Nm>	[1..1]	Text		292
	Address <Adr>	[1..1]	±		292
	ValueDate <ValDt>	[0..1]	Date		292
	ExchangeRate <XchgRate>	[0..1]	Rate		293
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	293
	Haircut <Hrcut>	[0..1]	Rate		293
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	293
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		294
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		295
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		295

6.4.4.2.1.1.2.2.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Specifies the reference to the unambiguous identification of the margin call request.

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.2.2 MarginCallResponseIdentification <MrgnCallRspId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the margin call response.

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.2.3 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions.

Datatype: Max140Text on page 1073

6.4.4.2.1.1.2.2.4 CollateralProposalResponseIdentification <CollPrpslRspId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.2.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

Impacted by: C20 SafekeepingAccountOrBlockChainAddress1Rule , C23 SafekeepingAccountOrBlockChainAddress2Rule

SecuritiesCollateral <SctiesColl> contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		276
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	276
	MaturityDate <MtrtyDt>	[0..1]	±		277
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		278
	Quantity <Qty>	[1..1]	±	C15	278
	Price <Pric>	[0..1]	±		278
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	279
	Haircut <Hrcut>	[0..1]	Rate		279
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	279
	ValueDate <ValDt>	[0..1]	Date		280
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		280
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		281
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		281
	SettlementParameters <SttlmParams>	[0..1]	±		281

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.

6.4.4.2.1.1.2.2.5.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.2.5.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Identification of a security.

Impacted by: C13 DescriptionPresenceRule, C14 DescriptionUsageRule, C17 ISINGuideline,
C18 ISINPresenceRule, C19 OtherIdentificationPresenceRule

SecurityIdentification <SctyId> contains the following elements (see SecurityIdentification19 on page 937 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		939
	OtherIdentification <OthrlId>	[0..*]			939
	Identification <Id>	[1..1]	Text		939
	Suffix <Sfx>	[0..1]	Text		939
	Type <Tp>	[1..1]	±		939
	Description <Desc>	[0..1]	Text		940

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 an ISIN code exists, 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.

6.4.4.2.1.1.2.2.5.3 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

6.4.4.2.1.1.2.2.5.4 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.1.2.2.5.5 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Impacted by: [C15 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.1.1.2.2.5.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see [Price7 on page 1002](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1002
	Value <Val>	[1..1]	±		1003

6.4.4.2.1.1.2.2.5.7 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: [C3 ActiveCurrency](#), [C10 CurrencyAmount](#)

Datatype: [ActiveCurrencyAndAmount on page 1041](#)

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.

6.4.4.2.1.1.2.2.5.8 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: [PercentageRate on page 1072](#)

6.4.4.2.1.1.2.2.5.9 CollateralValue <CollVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.2.5.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.1.1.2.2.5.11 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.1.1.2.2.5.12 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 [BlockChainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.1.1.2.2.5.13 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.1.1.2.2.5.14 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.

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails205](#) on page 1005 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		1006
	SettlementParties <SttlmPties>	[0..1]			1007
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	1007
	Depository <Dpstry>	[1..1]			1008
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1008
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1009
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1009
	Party1 <Pty1>	[1..1]	±	C1, C2	1009
	Party2 <Pty2>	[0..1]	±	C21, C26	1011
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	1013
	Depository <Dpstry>	[1..1]			1014
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1014
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1014
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1015
	Party1 <Pty1>	[1..1]	±	C1, C2	1015
	Party2 <Pty2>	[0..1]	±	C21, C26	1017
	CollateralOwnership <CollOwnrsh>	[1..1]			1019
	Proprietary <Prtry>	[1..1]	Indicator		1019
	ClientName <ClntNm>	[0..1]			1020
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1020
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1020
Or}	NameAndAddress <NmAndAdr>	[1..1]			1021
	Name <Nm>	[1..1]	Text		1021
	Address <Adr>	[1..1]	±		1021

6.4.4.2.1.1.2.2.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		283
	CashAccountIdentification <CshAcctId>	[0..1]	±		283
	ReturnExcess <RtrXcss>	[0..1]	Indicator		283
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	283
	DepositType <DpstTp>	[0..1]	CodeSet		284
	MaturityDate <MtrtyDt>	[0..1]	Date		284
	ValueDate <ValDt>	[0..1]	Date		284
	ExchangeRate <XchgRate>	[0..1]	Rate		285
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	285
	Haircut <Hrcut>	[0..1]	Rate		285

6.4.4.2.1.1.2.2.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: [Max35Text](#) on page 1074

6.4.4.2.1.1.2.2.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see [AccountIdentification4Choice](#) on page 890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	890
Or}	Other <Othr>	[1..1]	±		890

6.4.4.2.1.1.2.2.6.3 ReturnExcess <RtrXcss>

Presence: [0..1]

Definition: Indicates whether excess of cash should be returned or not.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.1.2.2.6.4 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.2.6.5 DepositType <DpstTp>

Presence: [0..1]

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

Datatype: DepositType1Code on page 1052

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

6.4.4.2.1.1.2.2.6.6 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: ISODate on page 1068

6.4.4.2.1.1.2.2.6.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.1.1.2.2.6.8 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.1.1.2.2.6.9 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.2.6.10 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.1.1.2.2.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

Impacted by: C22 SafekeepingAccountOrBlockchainAddress1Rule , C25 SafekeepingAccountOrBlockchainAddress2Rule

OtherCollateral <OthrColl> contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		287
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		287
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	287
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	288
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			289
	Description <Desc>	[1..1]	Text		289
	Quantity <Qty>	[0..1]	±	C15	289
	IssueDate <IsseDt>	[0..1]	±		290
	ExpiryDate <XpryDt>	[0..1]	±		290
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		290
	Issuer <Issr>	[0..1]			291
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	291
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		291
Or}	NameAndAddress <NmAndAdr>	[1..1]			292
	Name <Nm>	[1..1]	Text		292
	Address <Adr>	[1..1]	±		292
	ValueDate <ValDt>	[0..1]	Date		292
	ExchangeRate <XchgRate>	[0..1]	Rate		293
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	293
	Haircut <Hrcut>	[0..1]	Rate		293
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	293
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		294
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		295
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		295

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.

6.4.4.2.1.1.2.2.7.1 CollateralIdentification <ColId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.2.7.2 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: Max35Text on page 1074

6.4.4.2.1.1.2.2.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.2.7.4 GuaranteeAmount <GrntAmt>

Presence: [0..1]

Definition: Amount of the bank guarantee.

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.2.7.5 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		289
	Quantity <Qty>	[0..1]	±	C15	289

6.4.4.2.1.1.2.2.7.5.1 Description <Desc>

Presence: [1..1]

Definition: Provides details about the collateral.

Datatype: Max140Text on page 1073

6.4.4.2.1.1.2.2.7.5.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of other collateral.

Impacted by: C15 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.1.1.2.2.7.6 IssueDate <IssDt>

Presence: [0..1]

Definition: Date on which the other collateral was issued.

IssueDate <IssDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.1.1.2.2.7.7 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the other collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.1.1.2.2.7.8 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.1.2.2.7.9 Issuer <Issr>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	291
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		291
Or}	NameAndAddress <NmAndAdr>	[1..1]			292
	Name <Nm>	[1..1]	Text		292
	Address <Adr>	[1..1]	±		292

6.4.4.2.1.1.2.2.7.9.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

6.4.4.2.1.1.2.2.7.9.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

6.4.4.2.1.1.2.2.7.9.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		292
	Address <Adr>	[1..1]	±		292

6.4.4.2.1.1.2.2.7.9.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

6.4.4.2.1.1.2.2.7.9.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCldId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

6.4.4.2.1.1.2.2.7.10 ValueDate <ValDt>

Presence: [0..1]

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

Datatype: [ISODate](#) on page 1068

6.4.4.2.1.1.2.2.7.11 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.1.1.2.2.7.12 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.2.7.13 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.1.1.2.2.7.14 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.1.2.7.15 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.1.1.2.2.7.16 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.1.1.2.2.7.17 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 [BlockchainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.1.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides details about the proposal for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following **CollateralMovement12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C3, C10	302
	MovementDirection <MvmntDrctn>	[0..*]			303
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			310
	Deliver <Dlvr>	[1..1]			315
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		317
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		318
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		318
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		318
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	318
	CollateralIdentification <Collld>	[0..1]	Text		320
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	320
	MaturityDate <MtrtyDt>	[0..1]	±		321
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		322
	Quantity <Qty>	[1..1]	±	C15	322
	Price <Pric>	[0..1]	±		322
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	323
	Haircut <Hrcut>	[0..1]	Rate		323
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	323
	ValueDate <ValDt>	[0..1]	Date		324
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		324
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		325
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		325
	SettlementParameters <SttlmParams>	[0..1]	±		325
	CashCollateral <CshColl>	[0..*]			326
	CollateralIdentification <Collld>	[0..1]	Text		327

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CashAccountIdentification <CshAcctId>	[0..1]	±		327
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	327
	DepositType <DpstTp>	[0..1]	CodeSet		328
	MaturityDate <MtrtyDt>	[0..1]	Date		328
	ValueDate <ValDt>	[0..1]	Date		328
	ExchangeRate <XchgRate>	[0..1]	Rate		328
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	329
	Haircut <Hrcut>	[0..1]	Rate		329
	OtherCollateral <OthrColl>	[0..*]		C22, C25	329
	CollateralIdentification <CollId>	[0..1]	Text		331
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		331
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	331
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	332
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			333
	Description <Desc>	[1..1]	Text		333
	Quantity <Qty>	[0..1]	±	C15	333
	IssueDate <IsseDt>	[0..1]	±		334
	ExpiryDate <XpryDt>	[0..1]	±		334
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		334
	Issuer <Issr>	[0..1]			334
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	335
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		335
Or}	NameAndAddress <NmAndAdr>	[1..1]			336
	Name <Nm>	[1..1]	Text		336
	Address <Adr>	[1..1]	±		336
	ValueDate <ValDt>	[0..1]	Date		336
	ExchangeRate <XchgRate>	[0..1]	Rate		336
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	336
	Haircut <Hrcut>	[0..1]	Rate		337

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	337
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		338
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		338
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		339
	Return <Rtr>	[0..1]			339
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		342
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		342
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		342
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		342
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	342
	CollateralIdentification <Collld>	[0..1]	Text		344
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	344
	MaturityDate <MtrtyDt>	[0..1]	±		345
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		346
	Quantity <Qty>	[1..1]	±	C15	346
	Price <Pric>	[0..1]	±		346
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	347
	Haircut <Hrcut>	[0..1]	Rate		347
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	347
	ValueDate <ValDt>	[0..1]	Date		348
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		348
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		349
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		349
	SettlementParameters <SttlmParams>	[0..1]	±		349
	CashCollateral <CshColl>	[0..*]			350
	CollateralIdentification <Collld>	[0..1]	Text		351

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CashAccountIdentification <CshAcctId>	[0..1]	±		351
	ReturnExcess <RtrXcss>	[0..1]	Indicator		351
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	351
	DepositType <DpstTp>	[0..1]	CodeSet		352
	MaturityDate <MtrtyDt>	[0..1]	Date		352
	ValueDate <ValDt>	[0..1]	Date		352
	ExchangeRate <XchgRate>	[0..1]	Rate		353
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	353
	Haircut <Hrcut>	[0..1]	Rate		353
	OtherCollateral <OthrColl>	[0..*]		C22, C25	354
	CollateralIdentification <CollId>	[0..1]	Text		355
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		355
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	355
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	356
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			357
	Description <Desc>	[1..1]	Text		357
	Quantity <Qty>	[0..1]	±	C15	357
	IssueDate <IssseDt>	[0..1]	±		358
	ExpiryDate <XpryDt>	[0..1]	±		358
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		358
	Issuer <Issr>	[0..1]			359
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	359
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		359
Or}	NameAndAddress <NmAndAdr>	[1..1]			360
	Name <Nm>	[1..1]	Text		360
	Address <Adr>	[1..1]	±		360
	ValueDate <ValDt>	[0..1]	Date		360
	ExchangeRate <XchgRate>	[0..1]	Rate		361
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	361

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Haircut <Hrcut>	[0..1]	Rate		361
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	361
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		362
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		363
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		363
Or}	Return <Rtr>	[1..1]			363
	MarginCallRequestIdentification <MrgnCallReql>	[1..1]	Text		366
	MarginCallResponseIdentification <MrgnCallRspnl>	[0..1]	Text		366
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		366
	CollateralProposalResponseIdentification <CollPrpslRspnl>	[0..1]	Text		366
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	366
	CollateralIdentification <CollId>	[0..1]	Text		368
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368
	MaturityDate <MtrtyDt>	[0..1]	±		369
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		370
	Quantity <Qty>	[1..1]	±	C15	370
	Price <Pric>	[0..1]	±		370
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	371
	Haircut <Hrcut>	[0..1]	Rate		371
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	371
	ValueDate <ValDt>	[0..1]	Date		372
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		372
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		373
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		373
	SettlementParameters <SttlmParams>	[0..1]	±		373
	CashCollateral <CshColl>	[0..*]			374

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		375
	CashAccountIdentification <CshAcctId>	[0..1]	±		375
	ReturnExcess <RtrXcss>	[0..1]	Indicator		375
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	375
	DepositType <DpstTp>	[0..1]	CodeSet		376
	MaturityDate <MtrtyDt>	[0..1]	Date		376
	ValueDate <ValDt>	[0..1]	Date		376
	ExchangeRate <XchgRate>	[0..1]	Rate		377
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	377
	Haircut <Hrcut>	[0..1]	Rate		377
	OtherCollateral <OthrColl>	[0..*]		C22, C25	378
	CollateralIdentification <CollId>	[0..1]	Text		379
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		379
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	379
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	380
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			381
	Description <Desc>	[1..1]	Text		381
	Quantity <Qty>	[0..1]	±	C15	381
	IssueDate <IssDt>	[0..1]	±		382
	ExpiryDate <XpryDt>	[0..1]	±		382
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		382
	Issuer <Issr>	[0..1]			383
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	383
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		383
Or}	NameAndAddress <NmAndAdr>	[1..1]			384
	Name <Nm>	[1..1]	Text		384
	Address <Adr>	[1..1]	±		384
	ValueDate <ValDt>	[0..1]	Date		384
	ExchangeRate <XchgRate>	[0..1]	Rate		385

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	385
	Haircut <Hrcut>	[0..1]	Rate		385
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	385
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		386
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		387
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		387

6.4.4.2.1.2.1 AgreedAmount <AgrdAmt>

Presence: [1..1]

Definition: Provides the call amount that is agreed and that will result in a collateral movement.

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount ____

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2 MovementDirection <MvmntDrctn>

Presence: [0..*]

Definition: Provides the collateral movement direction that is a delivery and optionally a return, or a return only.

MovementDirection <MvmntDrctn> contains one of the following **CollateralMovement6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			310
	Deliver <Dlvr>	[1..1]			315
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		317
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		318
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		318
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		318
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	318
	CollateralIdentification <CollId>	[0..1]	Text		320
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	320
	MaturityDate <MtrtyDt>	[0..1]	±		321
	LimitedCoverageIndicator <LtdCvrglnd>	[0..1]	Indicator		322
	Quantity <Qty>	[1..1]	±	C15	322
	Price <Pric>	[0..1]	±		322
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	323
	Haircut <Hrcut>	[0..1]	Rate		323
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	323
	ValueDate <ValDt>	[0..1]	Date		324
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		324
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		325
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		325
	SettlementParameters <SttlmParams>	[0..1]	±		325
	CashCollateral <CshColl>	[0..*]			326
	CollateralIdentification <CollId>	[0..1]	Text		327
	CashAccountIdentification <CshAcctId>	[0..1]	±		327
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	327

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DepositType <DpstTp>	[0..1]	CodeSet		328
	MaturityDate <MtrtyDt>	[0..1]	Date		328
	ValueDate <ValDt>	[0..1]	Date		328
	ExchangeRate <XchgRate>	[0..1]	Rate		328
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	329
	Haircut <Hrcut>	[0..1]	Rate		329
	OtherCollateral <OthrColl>	[0..*]		C22, C25	329
	CollateralIdentification <CollId>	[0..1]	Text		331
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		331
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	331
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	332
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			333
	Description <Desc>	[1..1]	Text		333
	Quantity <Qty>	[0..1]	±	C15	333
	IssueDate <IssDt>	[0..1]	±		334
	ExpiryDate <XpryDt>	[0..1]	±		334
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		334
	Issuer <Issr>	[0..1]			334
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	335
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		335
Or}	NameAndAddress <NmAndAdr>	[1..1]			336
	Name <Nm>	[1..1]	Text		336
	Address <Adr>	[1..1]	±		336
	ValueDate <ValDt>	[0..1]	Date		336
	ExchangeRate <XchgRate>	[0..1]	Rate		336
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	336
	Haircut <Hrcut>	[0..1]	Rate		337
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	337
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		338

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		338
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		339
	Return <Rtr>	[0..1]			339
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		342
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		342
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		342
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		342
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	342
	CollateralIdentification <Collld>	[0..1]	Text		344
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	344
	MaturityDate <MtrtyDt>	[0..1]	±		345
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		346
	Quantity <Qty>	[1..1]	±	C15	346
	Price <Pric>	[0..1]	±		346
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	347
	Haircut <Hrcut>	[0..1]	Rate		347
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	347
	ValueDate <ValDt>	[0..1]	Date		348
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		348
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		349
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		349
	SettlementParameters <SttlmParams>	[0..1]	±		349
	CashCollateral <CshColl>	[0..*]			350
	CollateralIdentification <Collld>	[0..1]	Text		351
	CashAccountIdentification <CshAcctld>	[0..1]	±		351
	ReturnExcess <RtrXcss>	[0..1]	Indicator		351

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	351
	DepositType <DpstTp>	[0..1]	CodeSet		352
	MaturityDate <MtrtyDt>	[0..1]	Date		352
	ValueDate <ValDt>	[0..1]	Date		352
	ExchangeRate <XchgRate>	[0..1]	Rate		353
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	353
	Haircut <Hrcut>	[0..1]	Rate		353
	OtherCollateral <OthrColl>	[0..*]		C22, C25	354
	CollateralIdentification <CollId>	[0..1]	Text		355
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		355
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	355
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	356
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			357
	Description <Desc>	[1..1]	Text		357
	Quantity <Qty>	[0..1]	±	C15	357
	IssueDate <IssDt>	[0..1]	±		358
	ExpiryDate <XpryDt>	[0..1]	±		358
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		358
	Issuer <Issr>	[0..1]			359
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	359
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		359
Or}	NameAndAddress <NmAndAdr>	[1..1]			360
	Name <Nm>	[1..1]	Text		360
	Address <Adr>	[1..1]	±		360
	ValueDate <ValDt>	[0..1]	Date		360
	ExchangeRate <XchgRate>	[0..1]	Rate		361
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	361
	Haircut <Hrcut>	[0..1]	Rate		361
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	361

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		362
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		363
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		363
Or}	Return <Rtr>	[1..1]			363
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		366
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		366
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		366
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		366
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	366
	CollateralIdentification <CollId>	[0..1]	Text		368
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368
	MaturityDate <MtrtyDt>	[0..1]	±		369
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		370
	Quantity <Qty>	[1..1]	±	C15	370
	Price <Pric>	[0..1]	±		370
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	371
	Haircut <Hrcut>	[0..1]	Rate		371
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	371
	ValueDate <ValDt>	[0..1]	Date		372
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		372
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		373
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		373
	SettlementParameters <SttlmParams>	[0..1]	±		373
	CashCollateral <CshColl>	[0..*]			374
	CollateralIdentification <CollId>	[0..1]	Text		375
	CashAccountIdentification <CshAcctId>	[0..1]	±		375
	ReturnExcess <RtrXcss>	[0..1]	Indicator		375

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	375
	DepositType <DpstTp>	[0..1]	CodeSet		376
	MaturityDate <MtrtyDt>	[0..1]	Date		376
	ValueDate <ValDt>	[0..1]	Date		376
	ExchangeRate <XchgRate>	[0..1]	Rate		377
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	377
	Haircut <Hrcut>	[0..1]	Rate		377
	OtherCollateral <OthrColl>	[0..*]		C22, C25	378
	CollateralIdentification <CollId>	[0..1]	Text		379
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		379
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	379
	GuaranteeAmount <GmtAmt>	[0..1]	Amount	C3, C10	380
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			381
	Description <Desc>	[1..1]	Text		381
	Quantity <Qty>	[0..1]	±	C15	381
	IssueDate <IssDt>	[0..1]	±		382
	ExpiryDate <XpryDt>	[0..1]	±		382
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		382
	Issuer <Issr>	[0..1]			383
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	383
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		383
Or}	NameAndAddress <NmAndAdr>	[1..1]			384
	Name <Nm>	[1..1]	Text		384
	Address <Adr>	[1..1]	±		384
	ValueDate <ValDt>	[0..1]	Date		384
	ExchangeRate <XchgRate>	[0..1]	Rate		385
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	385
	Haircut <Hrcut>	[0..1]	Rate		385
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	385

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		386
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		387
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		387

6.4.4.2.1.2.2.1 CollateralMovementDirection <CollMvmntDrctn>

Presence: [1..1]

Definition: Provides the collateral movement direction that is a delivery and optionally a return.

CollateralMovementDirection <CollMvmntDrctn> contains the following **CollateralMovement13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Deliver <Divr>	[1..1]			315
	MarginCallRequestIdentification <MrgnCallReql>	[1..1]	Text		317
	MarginCallResponseIdentification <MrgnCallRspnl>	[0..1]	Text		318
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		318
	CollateralProposalResponseIdentification <CollPrpslRspnl>	[0..1]	Text		318
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	318
	CollateralIdentification <CollId>	[0..1]	Text		320
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	320
	MaturityDate <MtrtyDt>	[0..1]	±		321
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		322
	Quantity <Qty>	[1..1]	±	C15	322
	Price <Pric>	[0..1]	±		322
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	323
	Haircut <Hrcut>	[0..1]	Rate		323
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	323
	ValueDate <ValDt>	[0..1]	Date		324
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		324
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		325
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		325
	SettlementParameters <SttlmParams>	[0..1]	±		325
	CashCollateral <CshColl>	[0..*]			326
	CollateralIdentification <CollId>	[0..1]	Text		327
	CashAccountIdentification <CshAcctId>	[0..1]	±		327
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	327
	DepositType <DpstTp>	[0..1]	CodeSet		328
	MaturityDate <MtrtyDt>	[0..1]	Date		328

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValueDate <ValDt>	[0..1]	Date		328
	ExchangeRate <XchgRate>	[0..1]	Rate		328
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	329
	Haircut <Hrcut>	[0..1]	Rate		329
	OtherCollateral <OthrColl>	[0..*]		C22, C25	329
	CollateralIdentification <CollId>	[0..1]	Text		331
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		331
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	331
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	332
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			333
	Description <Desc>	[1..1]	Text		333
	Quantity <Qty>	[0..1]	±	C15	333
	IssueDate <IssDt>	[0..1]	±		334
	ExpiryDate <XpryDt>	[0..1]	±		334
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		334
	Issuer <Issr>	[0..1]			334
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	335
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		335
Or}	NameAndAddress <NmAndAdr>	[1..1]			336
	Name <Nm>	[1..1]	Text		336
	Address <Adr>	[1..1]	±		336
	ValueDate <ValDt>	[0..1]	Date		336
	ExchangeRate <XchgRate>	[0..1]	Rate		336
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	336
	Haircut <Hrcut>	[0..1]	Rate		337
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	337
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		338
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		338
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		339

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Return <Rtr>	[0..1]			339
	MarginCallRequestIdentification <MrgnCallReql>	[1..1]	Text		342
	MarginCallResponseIdentification <MrgnCallRspnl>	[0..1]	Text		342
	StandardSettlementInstructions <StdSttlmInstr>	[0..1]	Text		342
	CollateralProposalResponseIdentification <CollPrpslRspnl>	[0..1]	Text		342
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	342
	CollateralIdentification <CollId>	[0..1]	Text		344
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	344
	MaturityDate <MtrtyDt>	[0..1]	±		345
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		346
	Quantity <Qty>	[1..1]	±	C15	346
	Price <Pric>	[0..1]	±		346
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	347
	Haircut <Hrcut>	[0..1]	Rate		347
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	347
	ValueDate <ValDt>	[0..1]	Date		348
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		348
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		349
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		349
	SettlementParameters <SttlmParams>	[0..1]	±		349
	CashCollateral <CshColl>	[0..*]			350
	CollateralIdentification <CollId>	[0..1]	Text		351
	CashAccountIdentification <CshAcctId>	[0..1]	±		351
	ReturnExcess <RtrXcss>	[0..1]	Indicator		351
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	351
	DepositType <DpstTp>	[0..1]	CodeSet		352
	MaturityDate <MtrtyDt>	[0..1]	Date		352
	ValueDate <ValDt>	[0..1]	Date		352

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[0..1]	Rate		353
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	353
	Haircut <Hrcut>	[0..1]	Rate		353
	OtherCollateral <OthrColl>	[0..*]		C22, C25	354
	CollateralIdentification <CollId>	[0..1]	Text		355
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		355
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	355
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	356
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			357
	Description <Desc>	[1..1]	Text		357
	Quantity <Qty>	[0..1]	±	C15	357
	IssueDate <IsseDt>	[0..1]	±		358
	ExpiryDate <XpryDt>	[0..1]	±		358
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		358
	Issuer <Issr>	[0..1]			359
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	359
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		359
Or}	NameAndAddress <NmAndAdr>	[1..1]			360
	Name <Nm>	[1..1]	Text		360
	Address <Adr>	[1..1]	±		360
	ValueDate <ValDt>	[0..1]	Date		360
	ExchangeRate <XchgRate>	[0..1]	Rate		361
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	361
	Haircut <Hrcut>	[0..1]	Rate		361
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	361
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		362
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		363
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		363

6.4.4.2.1.2.2.1.1 Deliver <Dlvr>

Presence: [1..1]

Definition: Provides the collateral movement direction that is a delivery only.

Deliver <Dlvr> contains the following **Collateral55** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		317
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		318
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		318
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		318
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	318
	CollateralIdentification <CollId>	[0..1]	Text		320
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	320
	MaturityDate <MtrtyDt>	[0..1]	±		321
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		322
	Quantity <Qty>	[1..1]	±	C15	322
	Price <Pric>	[0..1]	±		322
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	323
	Haircut <Hrcut>	[0..1]	Rate		323
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	323
	ValueDate <ValDt>	[0..1]	Date		324
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		324
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		325
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		325
	SettlementParameters <SttlmParams>	[0..1]	±		325
	CashCollateral <CshColl>	[0..*]			326
	CollateralIdentification <CollId>	[0..1]	Text		327
	CashAccountIdentification <CshAcctId>	[0..1]	±		327
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	327
	DepositType <DpstTp>	[0..1]	CodeSet		328
	MaturityDate <MtrtyDt>	[0..1]	Date		328
	ValueDate <ValDt>	[0..1]	Date		328
	ExchangeRate <XchgRate>	[0..1]	Rate		328

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	329
	Haircut <Hrcut>	[0..1]	Rate		329
	OtherCollateral <OthrColl>	[0..*]		C22, C25	329
	CollateralIdentification <CollId>	[0..1]	Text		331
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		331
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	331
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	332
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			333
	Description <Desc>	[1..1]	Text		333
	Quantity <Qty>	[0..1]	±	C15	333
	IssueDate <IssDt>	[0..1]	±		334
	ExpiryDate <XpryDt>	[0..1]	±		334
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		334
	Issuer <Issr>	[0..1]			334
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	335
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		335
Or}	NameAndAddress <NmAndAdr>	[1..1]			336
	Name <Nm>	[1..1]	Text		336
	Address <Adr>	[1..1]	±		336
	ValueDate <ValDt>	[0..1]	Date		336
	ExchangeRate <XchgRate>	[0..1]	Rate		336
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	336
	Haircut <Hrcut>	[0..1]	Rate		337
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	337
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		338
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		338
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		339

6.4.4.2.1.2.2.1.1.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Specifies the reference to the unambiguous identification of the margin call request.

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.1.1.2 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the margin call response.

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.1.1.3 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions.

Datatype: Max140Text on page 1073

6.4.4.2.1.2.2.1.1.4 CollateralProposalResponseIdentification <CollPrpsiRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.1.1.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

Impacted by: C20 SafekeepingAccountOrBlockChainAddress1Rule , C23 SafekeepingAccountOrBlockChainAddress2Rule

SecuritiesCollateral <SctiesColl> contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		320
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	320
	MaturityDate <MtrtyDt>	[0..1]	±		321
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		322
	Quantity <Qty>	[1..1]	±	C15	322
	Price <Pric>	[0..1]	±		322
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	323
	Haircut <Hrcut>	[0..1]	Rate		323
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	323
	ValueDate <ValDt>	[0..1]	Date		324
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		324
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		325
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		325
	SettlementParameters <SttlmParams>	[0..1]	±		325

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.

6.4.4.2.1.2.2.1.1.5.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.1.1.5.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Identification of a security.

Impacted by: C13 DescriptionPresenceRule, C14 DescriptionUsageRule, C17 ISINGuideline, C18 ISINPresenceRule, C19 OtherIdentificationPresenceRule

SecurityIdentification <SctyId> contains the following elements (see SecurityIdentification19 on page 937 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		939
	OtherIdentification <OthrlId>	[0..*]			939
	Identification <Id>	[1..1]	Text		939
	Suffix <Sfx>	[0..1]	Text		939
	Type <Tp>	[1..1]	±		939
	Description <Desc>	[0..1]	Text		940

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 an ISIN code exists, 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.

6.4.4.2.1.2.2.1.1.5.3 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

6.4.4.2.1.2.2.1.1.5.4 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.2.2.1.1.5.5 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Impacted by: [C15 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.1.2.2.1.1.5.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see [Price7 on page 1002](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1002
	Value <Val>	[1..1]	±		1003

6.4.4.2.1.2.2.1.1.5.7 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: [ActiveCurrencyAndAmount on page 1041](#)

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.

6.4.4.2.1.2.2.1.1.5.8 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: [PercentageRate on page 1072](#)

6.4.4.2.1.2.2.1.1.5.9 CollateralValue <CollVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.1.1.5.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.1.2.2.1.1.5.11 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.1.2.2.1.1.5.12 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 [BlockChainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.1.2.2.1.1.5.13 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.1.2.2.1.1.5.14 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.

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails205](#) on page 1005 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		1006
	SettlementParties <SttlmPties>	[0..1]			1007
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	1007
	Depository <Dpstry>	[1..1]			1008
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1008
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1009
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1009
	Party1 <Pty1>	[1..1]	±	C1, C2	1009
	Party2 <Pty2>	[0..1]	±	C21, C26	1011
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	1013
	Depository <Dpstry>	[1..1]			1014
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1014
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1014
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1015
	Party1 <Pty1>	[1..1]	±	C1, C2	1015
	Party2 <Pty2>	[0..1]	±	C21, C26	1017
	CollateralOwnership <CollOwnrsh>	[1..1]			1019
	Proprietary <Prtry>	[1..1]	Indicator		1019
	ClientName <ClntNm>	[0..1]			1020
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1020
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1020
Or}	NameAndAddress <NmAndAdr>	[1..1]			1021
	Name <Nm>	[1..1]	Text		1021
	Address <Adr>	[1..1]	±		1021

6.4.4.2.1.2.2.1.1.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		327
	CashAccountIdentification <CshAcctId>	[0..1]	±		327
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	327
	DepositType <DpstTp>	[0..1]	CodeSet		328
	MaturityDate <MtrtyDt>	[0..1]	Date		328
	ValueDate <ValDt>	[0..1]	Date		328
	ExchangeRate <XchgRate>	[0..1]	Rate		328
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	329
	Haircut <Hrcut>	[0..1]	Rate		329

6.4.4.2.1.2.2.1.1.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: [Max35Text on page 1074](#)

6.4.4.2.1.2.2.1.1.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see [AccountIdentification4Choice on page 890](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	890
Or}	Other <Othr>	[1..1]	±		890

6.4.4.2.1.2.2.1.1.6.3 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Impacted by: [C3 ActiveCurrency](#) ____, [C10 CurrencyAmount](#) __

Datatype: [ActiveCurrencyAndAmount on page 1041](#)

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.

6.4.4.2.1.2.2.1.1.6.4 DepositType <DpstTp>

Presence: [0..1]

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

Datatype: [DepositType1Code on page 1052](#)

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

6.4.4.2.1.2.2.1.1.6.5 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: [ISODate on page 1068](#)

6.4.4.2.1.2.2.1.1.6.6 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: [ISODate on page 1068](#)

6.4.4.2.1.2.2.1.1.6.7 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: [BaseOneRate on page 1072](#)

6.4.4.2.1.2.2.1.1.6.8 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.1.1.6.9 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.1.2.2.1.1.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

Impacted by: C22 SafekeepingAccountOrBlockChainAddress1Rule __, C25 SafekeepingAccountOrBlockChainAddress2Rule __

OtherCollateral <OthrColl> contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		331
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		331
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	331
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	332
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			333
	Description <Desc>	[1..1]	Text		333
	Quantity <Qty>	[0..1]	±	C15	333
	IssueDate <IssDt>	[0..1]	±		334
	ExpiryDate <XpryDt>	[0..1]	±		334
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		334
	Issuer <Issr>	[0..1]			334
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	335
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		335
Or}	NameAndAddress <NmAndAdr>	[1..1]			336
	Name <Nm>	[1..1]	Text		336
	Address <Adr>	[1..1]	±		336
	ValueDate <ValDt>	[0..1]	Date		336
	ExchangeRate <XchgRate>	[0..1]	Rate		336
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	336
	Haircut <Hrcut>	[0..1]	Rate		337
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	337
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		338
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		338
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		339

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.

6.4.4.2.1.2.2.1.1.7.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.1.1.7.2 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.1.1.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Impacted by: C3 ActiveCurrency , C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.1.1.7.4 **GuaranteeAmount <GrntAmt>**

Presence: [0..1]

Definition: Amount of the bank guarantee.

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.1.1.7.5 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		333
	Quantity <Qty>	[0..1]	±	C15	333

6.4.4.2.1.2.2.1.1.7.5.1 Description <Desc>

Presence: [1..1]

Definition: Provides details about the collateral.

Datatype: Max140Text on page 1073

6.4.4.2.1.2.2.1.1.7.5.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of other collateral.

Impacted by: C15 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.1.2.2.1.1.7.6 IssueDate <IssDt>

Presence: [0..1]

Definition: Date on which the other collateral was issued.

IssueDate <IssDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.1.2.2.1.1.7.7 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the other collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.1.2.2.1.1.7.8 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.2.2.1.1.7.9 Issuer <Issr>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	335
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		335
Or}	NameAndAddress <NmAndAdr>	[1..1]			336
	Name <Nm>	[1..1]	Text		336
	Address <Adr>	[1..1]	±		336

6.4.4.2.1.2.2.1.1.7.9.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

6.4.4.2.1.2.2.1.1.7.9.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

6.4.4.2.1.2.2.1.1.7.9.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		336
	Address <Adr>	[1..1]	±		336

6.4.4.2.1.2.2.1.1.7.9.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: Max70Text on page 1075

6.4.4.2.1.2.2.1.1.7.9.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see PostalAddress2 on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdlId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

6.4.4.2.1.2.2.1.1.7.10 ValueDate <ValDt>

Presence: [0..1]

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

Datatype: ISODate on page 1068

6.4.4.2.1.2.2.1.1.7.11 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.1.2.2.1.1.7.12 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency , C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.1.1.7.13 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.1.2.2.1.1.7.14 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.1.1.7.15 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.1.2.2.1.1.7.16 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.1.2.2.1.1.7.17 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 [BlockchainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.1.2.2.1.2 Return <Rtr>

Presence: [0..1]

Definition: Provides the collateral movement direction that is a return only.

Return <Rtr> contains the following **Collateral54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		342
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		342
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		342
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		342
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	342
	CollateralIdentification <CollId>	[0..1]	Text		344
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	344
	MaturityDate <MtrtyDt>	[0..1]	±		345
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		346
	Quantity <Qty>	[1..1]	±	C15	346
	Price <Pric>	[0..1]	±		346
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	347
	Haircut <Hrcut>	[0..1]	Rate		347
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	347
	ValueDate <ValDt>	[0..1]	Date		348
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		348
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		349
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		349
	SettlementParameters <SttlmParams>	[0..1]	±		349
	CashCollateral <CshColl>	[0..*]			350
	CollateralIdentification <CollId>	[0..1]	Text		351
	CashAccountIdentification <CshAcctId>	[0..1]	±		351
	ReturnExcess <RtrXcss>	[0..1]	Indicator		351
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	351
	DepositType <DpstTp>	[0..1]	CodeSet		352
	MaturityDate <MtrtyDt>	[0..1]	Date		352
	ValueDate <ValDt>	[0..1]	Date		352

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[0..1]	Rate		353
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	353
	Haircut <Hrcut>	[0..1]	Rate		353
	OtherCollateral <OthrColl>	[0..*]		C22, C25	354
	CollateralIdentification <CollId>	[0..1]	Text		355
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		355
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	355
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	356
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			357
	Description <Desc>	[1..1]	Text		357
	Quantity <Qty>	[0..1]	±	C15	357
	IssueDate <IssDt>	[0..1]	±		358
	ExpiryDate <XpryDt>	[0..1]	±		358
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		358
	Issuer <Issr>	[0..1]			359
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	359
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		359
Or}	NameAndAddress <NmAndAdr>	[1..1]			360
	Name <Nm>	[1..1]	Text		360
	Address <Adr>	[1..1]	±		360
	ValueDate <ValDt>	[0..1]	Date		360
	ExchangeRate <XchgRate>	[0..1]	Rate		361
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	361
	Haircut <Hrcut>	[0..1]	Rate		361
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	361
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		362
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		363
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		363

6.4.4.2.1.2.2.1.2.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Specifies the reference to the unambiguous identification of the margin call request.

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.1.2.2 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the margin call response.

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.1.2.3 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions.

Datatype: Max140Text on page 1073

6.4.4.2.1.2.2.1.2.4 CollateralProposalResponseIdentification <CollPrpsiRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.1.2.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

Impacted by: C20 SafekeepingAccountOrBlockChainAddress1Rule , C23 SafekeepingAccountOrBlockChainAddress2Rule

SecuritiesCollateral <SctiesColl> contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		344
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	344
	MaturityDate <MtrtyDt>	[0..1]	±		345
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		346
	Quantity <Qty>	[1..1]	±	C15	346
	Price <Pric>	[0..1]	±		346
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	347
	Haircut <Hrcut>	[0..1]	Rate		347
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	347
	ValueDate <ValDt>	[0..1]	Date		348
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		348
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		349
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		349
	SettlementParameters <SttlmParams>	[0..1]	±		349

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.

6.4.4.2.1.2.2.1.2.5.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.1.2.5.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Identification of a security.

Impacted by: C13 DescriptionPresenceRule, C14 DescriptionUsageRule, C17 ISINGuideline,
C18 ISINPresenceRule, C19 OtherIdentificationPresenceRule

SecurityIdentification <SctyId> contains the following elements (see SecurityIdentification19 on page 937 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		939
	OtherIdentification <OthrlId>	[0..*]			939
	Identification <Id>	[1..1]	Text		939
	Suffix <Sfx>	[0..1]	Text		939
	Type <Tp>	[1..1]	±		939
	Description <Desc>	[0..1]	Text		940

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 an ISIN code exists, 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.

6.4.4.2.1.2.2.1.2.5.3 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

6.4.4.2.1.2.2.1.2.5.4 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.2.2.1.2.5.5 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Impacted by: [C15 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.1.2.2.1.2.5.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see [Price7](#) on page 1002 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1002
	Value <Val>	[1..1]	±		1003

6.4.4.2.1.2.2.1.2.5.7 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: [C3 ActiveCurrency](#), [C10 CurrencyAmount](#)

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

6.4.4.2.1.2.2.1.2.5.8 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: [PercentageRate](#) on page 1072

6.4.4.2.1.2.2.1.2.5.9 CollateralValue <CollVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.1.2.5.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.1.2.2.1.2.5.11 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.1.2.2.1.2.5.12 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 [BlockChainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.1.2.2.1.2.5.13 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.1.2.2.1.2.5.14 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.

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails205](#) on page 1005 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		1006
	SettlementParties <SttlmPties>	[0..1]			1007
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	1007
	Depository <Dpstry>	[1..1]			1008
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1008
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1009
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1009
	Party1 <Pty1>	[1..1]	±	C1, C2	1009
	Party2 <Pty2>	[0..1]	±	C21, C26	1011
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	1013
	Depository <Dpstry>	[1..1]			1014
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1014
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1014
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1015
	Party1 <Pty1>	[1..1]	±	C1, C2	1015
	Party2 <Pty2>	[0..1]	±	C21, C26	1017
	CollateralOwnership <CollOwnrsh>	[1..1]			1019
	Proprietary <Prtry>	[1..1]	Indicator		1019
	ClientName <ClntNm>	[0..1]			1020
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1020
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1020
Or}	NameAndAddress <NmAndAdr>	[1..1]			1021
	Name <Nm>	[1..1]	Text		1021
	Address <Adr>	[1..1]	±		1021

6.4.4.2.1.2.2.1.2.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		351
	CashAccountIdentification <CshAcctId>	[0..1]	±		351
	ReturnExcess <RtrXcss>	[0..1]	Indicator		351
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	351
	DepositType <DpstTp>	[0..1]	CodeSet		352
	MaturityDate <MtrtyDt>	[0..1]	Date		352
	ValueDate <ValDt>	[0..1]	Date		352
	ExchangeRate <XchgRate>	[0..1]	Rate		353
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	353
	Haircut <Hrcut>	[0..1]	Rate		353

6.4.4.2.1.2.2.1.2.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: [Max35Text](#) on page 1074

6.4.4.2.1.2.2.1.2.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see [AccountIdentification4Choice](#) on page 890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	890
Or}	Other <Othr>	[1..1]	±		890

6.4.4.2.1.2.2.1.2.6.3 ReturnExcess <RtrXcss>

Presence: [0..1]

Definition: Indicates whether excess of cash should be returned or not.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.2.2.1.2.6.4 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.1.2.6.5 DepositType <DpstTp>

Presence: [0..1]

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

Datatype: DepositType1Code on page 1052

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

6.4.4.2.1.2.2.1.2.6.6 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: ISODate on page 1068

6.4.4.2.1.2.2.1.2.6.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.1.2.2.1.2.6.8 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.1.2.2.1.2.6.9 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.1.2.6.10 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.1.2.2.1.2.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

Impacted by: C22 SafekeepingAccountOrBlockchainAddress1Rule , C25 SafekeepingAccountOrBlockchainAddress2Rule

OtherCollateral <OthrColl> contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		355
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		355
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	355
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	356
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			357
	Description <Desc>	[1..1]	Text		357
	Quantity <Qty>	[0..1]	±	C15	357
	IssueDate <IsseDt>	[0..1]	±		358
	ExpiryDate <XpryDt>	[0..1]	±		358
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		358
	Issuer <Issr>	[0..1]			359
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	359
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		359
Or}	NameAndAddress <NmAndAdr>	[1..1]			360
	Name <Nm>	[1..1]	Text		360
	Address <Adr>	[1..1]	±		360
	ValueDate <ValDt>	[0..1]	Date		360
	ExchangeRate <XchgRate>	[0..1]	Rate		361
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	361
	Haircut <Hrcut>	[0..1]	Rate		361
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	361
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		362
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		363
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		363

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.

6.4.4.2.1.2.2.1.2.7.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.1.2.7.2 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.1.2.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.1.2.7.4 **GuaranteeAmount <GrntAmt>**

Presence: [0..1]

Definition: Amount of the bank guarantee.

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.1.2.7.5 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		357
	Quantity <Qty>	[0..1]	±	C15	357

6.4.4.2.1.2.2.1.2.7.5.1 Description <Desc>

Presence: [1..1]

Definition: Provides details about the collateral.

Datatype: Max140Text on page 1073

6.4.4.2.1.2.2.1.2.7.5.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of other collateral.

Impacted by: C15 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtITknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.1.2.2.1.2.7.6 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date on which the other collateral was issued.

IssueDate <IsseDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.1.2.2.1.2.7.7 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the other collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.1.2.2.1.2.7.8 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.2.2.1.2.7.9 Issuer <Issr>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	359
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		359
Or}	NameAndAddress <NmAndAdr>	[1..1]			360
	Name <Nm>	[1..1]	Text		360
	Address <Adr>	[1..1]	±		360

6.4.4.2.1.2.2.1.2.7.9.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

6.4.4.2.1.2.2.1.2.7.9.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

6.4.4.2.1.2.2.1.2.7.9.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		360
	Address <Adr>	[1..1]	±		360

6.4.4.2.1.2.2.1.2.7.9.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

6.4.4.2.1.2.2.1.2.7.9.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

6.4.4.2.1.2.2.1.2.7.10 ValueDate <ValDt>

Presence: [0..1]

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

Datatype: [ISODate](#) on page 1068

6.4.4.2.1.2.2.1.2.7.11 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.1.2.2.1.2.7.12 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount ____

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.1.2.7.13 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.1.2.2.1.2.7.14 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency , C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.1.2.7.15 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.1.2.2.1.2.7.16 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.1.2.2.1.2.7.17 BlockchainAddressOrWallet <BickChainAdrOrWilt>

Presence: [0..1]

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

BlockchainAddressOrWallet <BickChainAdrOrWilt> contains the following elements (see [BlockchainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.1.2.2.2 Return <Rtr>

Presence: [1..1]

Definition: Provides the collateral movement direction that is a return only.

Return <Rtr> contains the following **Collateral54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		366
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		366
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		366
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		366
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	366
	CollateralIdentification <CollId>	[0..1]	Text		368
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368
	MaturityDate <MtrtyDt>	[0..1]	±		369
	LimitedCoverageIndicator <LtdCvrglnd>	[0..1]	Indicator		370
	Quantity <Qty>	[1..1]	±	C15	370
	Price <Pric>	[0..1]	±		370
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	371
	Haircut <Hrcut>	[0..1]	Rate		371
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	371
	ValueDate <ValDt>	[0..1]	Date		372
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		372
	BlockchainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	±		373
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		373
	SettlementParameters <SttlmParams>	[0..1]	±		373
	CashCollateral <CshColl>	[0..*]			374
	CollateralIdentification <CollId>	[0..1]	Text		375
	CashAccountIdentification <CshAcctId>	[0..1]	±		375
	ReturnExcess <RtrXcss>	[0..1]	Indicator		375
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	375
	DepositType <DpstTp>	[0..1]	CodeSet		376
	MaturityDate <MtrtyDt>	[0..1]	Date		376
	ValueDate <ValDt>	[0..1]	Date		376

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[0..1]	Rate		377
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	377
	Haircut <Hrcut>	[0..1]	Rate		377
	OtherCollateral <OthrColl>	[0..*]		C22, C25	378
	CollateralIdentification <CollId>	[0..1]	Text		379
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		379
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	379
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	380
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			381
	Description <Desc>	[1..1]	Text		381
	Quantity <Qty>	[0..1]	±	C15	381
	IssueDate <IssDt>	[0..1]	±		382
	ExpiryDate <XpryDt>	[0..1]	±		382
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		382
	Issuer <Issr>	[0..1]			383
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	383
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		383
Or}	NameAndAddress <NmAndAdr>	[1..1]			384
	Name <Nm>	[1..1]	Text		384
	Address <Adr>	[1..1]	±		384
	ValueDate <ValDt>	[0..1]	Date		384
	ExchangeRate <XchgRate>	[0..1]	Rate		385
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	385
	Haircut <Hrcut>	[0..1]	Rate		385
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	385
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		386
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		387
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		387

6.4.4.2.1.2.2.2.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Specifies the reference to the unambiguous identification of the margin call request.

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.2.2 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the margin call response.

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.2.3 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions.

Datatype: Max140Text on page 1073

6.4.4.2.1.2.2.2.4 CollateralProposalResponseIdentification <CollPrpslRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.2.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

Impacted by: C20 SafekeepingAccountOrBlockChainAddress1Rule , C23 SafekeepingAccountOrBlockChainAddress2Rule

SecuritiesCollateral <SctiesColl> contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		368
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368
	MaturityDate <MtrtyDt>	[0..1]	±		369
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		370
	Quantity <Qty>	[1..1]	±	C15	370
	Price <Pric>	[0..1]	±		370
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	371
	Haircut <Hrcut>	[0..1]	Rate		371
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	371
	ValueDate <ValDt>	[0..1]	Date		372
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		372
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		373
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		373
	SettlementParameters <SttlmParams>	[0..1]	±		373

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.

6.4.4.2.1.2.2.5.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.5.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Identification of a security.

Impacted by: C13 DescriptionPresenceRule, C14 DescriptionUsageRule, C17 ISINGuideline, C18 ISINPresenceRule, C19 OtherIdentificationPresenceRule

SecurityIdentification <SctyId> contains the following elements (see SecurityIdentification19 on page 937 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		939
	OtherIdentification <OthrlId>	[0..*]			939
	Identification <Id>	[1..1]	Text		939
	Suffix <Sfx>	[0..1]	Text		939
	Type <Tp>	[1..1]	±		939
	Description <Desc>	[0..1]	Text		940

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 an ISIN code exists, 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.

6.4.4.2.1.2.2.2.5.3 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

6.4.4.2.1.2.2.2.5.4 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.2.2.2.5.5 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Impacted by: [C15 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.1.2.2.2.5.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see [Price7 on page 1002](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1002
	Value <Val>	[1..1]	±		1003

6.4.4.2.1.2.2.2.5.7 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: [C3 ActiveCurrency](#), [C10 CurrencyAmount](#)

Datatype: [ActiveCurrencyAndAmount on page 1041](#)

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.

6.4.4.2.1.2.2.2.5.8 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: [PercentageRate on page 1072](#)

6.4.4.2.1.2.2.2.5.9 CollateralValue <CollVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.2.5.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.1.2.2.2.5.11 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.1.2.2.2.5.12 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 [BlockChainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.1.2.2.2.5.13 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.1.2.2.2.5.14 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.

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails205](#) on page 1005 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		1006
	SettlementParties <SttlmPties>	[0..1]			1007
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	1007
	Depository <Dpstry>	[1..1]			1008
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1008
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1009
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1009
	Party1 <Pty1>	[1..1]	±	C1, C2	1009
	Party2 <Pty2>	[0..1]	±	C21, C26	1011
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	1013
	Depository <Dpstry>	[1..1]			1014
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1014
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1014
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1015
	Party1 <Pty1>	[1..1]	±	C1, C2	1015
	Party2 <Pty2>	[0..1]	±	C21, C26	1017
	CollateralOwnership <CollOwnrsh>	[1..1]			1019
	Proprietary <Prtry>	[1..1]	Indicator		1019
	ClientName <ClntNm>	[0..1]			1020
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1020
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1020
Or}	NameAndAddress <NmAndAdr>	[1..1]			1021
	Name <Nm>	[1..1]	Text		1021
	Address <Adr>	[1..1]	±		1021

6.4.4.2.1.2.2.2.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		375
	CashAccountIdentification <CshAcctId>	[0..1]	±		375
	ReturnExcess <RtrXcss>	[0..1]	Indicator		375
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	375
	DepositType <DpstTp>	[0..1]	CodeSet		376
	MaturityDate <MtrtyDt>	[0..1]	Date		376
	ValueDate <ValDt>	[0..1]	Date		376
	ExchangeRate <XchgRate>	[0..1]	Rate		377
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	377
	Haircut <Hrcut>	[0..1]	Rate		377

6.4.4.2.1.2.2.2.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: [Max35Text](#) on page 1074

6.4.4.2.1.2.2.2.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see [AccountIdentification4Choice](#) on page 890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	890
Or}	Other <Othr>	[1..1]	±		890

6.4.4.2.1.2.2.2.6.3 ReturnExcess <RtrXcss>

Presence: [0..1]

Definition: Indicates whether excess of cash should be returned or not.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.2.2.2.6.4 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.2.6.5 DepositType <DpstTp>

Presence: [0..1]

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

Datatype: DepositType1Code on page 1052

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

6.4.4.2.1.2.2.2.6.6 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: ISODate on page 1068

6.4.4.2.1.2.2.2.6.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.1.2.2.2.6.8 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.1.2.2.2.6.9 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.2.6.10 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.1.2.2.2.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

Impacted by: C22 SafekeepingAccountOrBlockchainAddress1Rule , C25 SafekeepingAccountOrBlockchainAddress2Rule

OtherCollateral <OthrColl> contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		379
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		379
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	379
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	380
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			381
	Description <Desc>	[1..1]	Text		381
	Quantity <Qty>	[0..1]	±	C15	381
	IssueDate <IsseDt>	[0..1]	±		382
	ExpiryDate <XpryDt>	[0..1]	±		382
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		382
	Issuer <Issr>	[0..1]			383
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	383
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		383
Or}	NameAndAddress <NmAndAdr>	[1..1]			384
	Name <Nm>	[1..1]	Text		384
	Address <Adr>	[1..1]	±		384
	ValueDate <ValDt>	[0..1]	Date		384
	ExchangeRate <XchgRate>	[0..1]	Rate		385
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	385
	Haircut <Hrcut>	[0..1]	Rate		385
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	385
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		386
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		387
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		387

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.

6.4.4.2.1.2.2.7.1 CollateralIdentification <ColId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.7.2 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: Max35Text on page 1074

6.4.4.2.1.2.2.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.2.7.4 GuaranteeAmount <GrntAmt>

Presence: [0..1]

Definition: Amount of the bank guarantee.

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.2.7.5 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		381
	Quantity <Qty>	[0..1]	±	C15	381

6.4.4.2.1.2.2.2.7.5.1 Description <Desc>

Presence: [1..1]

Definition: Provides details about the collateral.

Datatype: Max140Text on page 1073

6.4.4.2.1.2.2.2.7.5.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of other collateral.

Impacted by: C15 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtITknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.1.2.2.2.7.6 IssueDate <IssDt>

Presence: [0..1]

Definition: Date on which the other collateral was issued.

IssueDate <IssDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.1.2.2.2.7.7 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the other collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.1.2.2.2.7.8 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.1.2.2.2.7.9 Issuer <Issr>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	383
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		383
Or}	NameAndAddress <NmAndAdr>	[1..1]			384
	Name <Nm>	[1..1]	Text		384
	Address <Adr>	[1..1]	±		384

6.4.4.2.1.2.2.2.7.9.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

6.4.4.2.1.2.2.2.7.9.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

6.4.4.2.1.2.2.2.7.9.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		384
	Address <Adr>	[1..1]	±		384

6.4.4.2.1.2.2.2.7.9.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

6.4.4.2.1.2.2.2.7.9.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

6.4.4.2.1.2.2.2.7.10 ValueDate <ValDt>

Presence: [0..1]

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

Datatype: [ISODate](#) on page 1068

6.4.4.2.1.2.2.2.7.11 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.1.2.2.2.7.12 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.2.7.13 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.1.2.2.2.7.14 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.1.2.2.7.15 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.1.2.2.2.7.16 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.1.2.2.2.7.17 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 [BlockchainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides details about the proposal for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following **CollateralMovement12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C3, C10	394
	MovementDirection <MvmntDrctn>	[0..*]			395
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			402
	Deliver <Dlvr>	[1..1]			407
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		409
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		410
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		410
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		410
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	410
	CollateralIdentification <Collld>	[0..1]	Text		412
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	412
	MaturityDate <MtrtyDt>	[0..1]	±		413
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		414
	Quantity <Qty>	[1..1]	±	C15	414
	Price <Pric>	[0..1]	±		414
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	415
	Haircut <Hrcut>	[0..1]	Rate		415
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	415
	ValueDate <ValDt>	[0..1]	Date		416
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		416
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		417
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		417
	SettlementParameters <SttlmParams>	[0..1]	±		417
	CashCollateral <CshColl>	[0..*]			418
	CollateralIdentification <Collld>	[0..1]	Text		419

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CashAccountIdentification <CshAcctId>	[0..1]	±		419
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	419
	DepositType <DpstTp>	[0..1]	CodeSet		420
	MaturityDate <MtrtyDt>	[0..1]	Date		420
	ValueDate <ValDt>	[0..1]	Date		420
	ExchangeRate <XchgRate>	[0..1]	Rate		420
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	421
	Haircut <Hrcut>	[0..1]	Rate		421
	OtherCollateral <OthrColl>	[0..*]		C22, C25	421
	CollateralIdentification <CollId>	[0..1]	Text		423
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		423
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	423
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	424
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			425
	Description <Desc>	[1..1]	Text		425
	Quantity <Qty>	[0..1]	±	C15	425
	IssueDate <IsseDt>	[0..1]	±		426
	ExpiryDate <XpryDt>	[0..1]	±		426
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		426
	Issuer <Issr>	[0..1]			426
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	427
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		427
Or}	NameAndAddress <NmAndAdr>	[1..1]			428
	Name <Nm>	[1..1]	Text		428
	Address <Adr>	[1..1]	±		428
	ValueDate <ValDt>	[0..1]	Date		428
	ExchangeRate <XchgRate>	[0..1]	Rate		428
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	428
	Haircut <Hrcut>	[0..1]	Rate		429

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	429
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		430
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		430
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		431
	Return <Rtr>	[0..1]			431
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		434
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		434
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		434
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		434
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	434
	CollateralIdentification <Collld>	[0..1]	Text		436
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	436
	MaturityDate <MtrtyDt>	[0..1]	±		437
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		438
	Quantity <Qty>	[1..1]	±	C15	438
	Price <Pric>	[0..1]	±		438
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	439
	Haircut <Hrcut>	[0..1]	Rate		439
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	439
	ValueDate <ValDt>	[0..1]	Date		440
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		440
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		441
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		441
	SettlementParameters <SttlmParams>	[0..1]	±		441
	CashCollateral <CshColl>	[0..*]			442
	CollateralIdentification <Collld>	[0..1]	Text		443

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CashAccountIdentification <CshAcctId>	[0..1]	±		443
	ReturnExcess <RtrXcss>	[0..1]	Indicator		443
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	443
	DepositType <DpstTp>	[0..1]	CodeSet		444
	MaturityDate <MtrtyDt>	[0..1]	Date		444
	ValueDate <ValDt>	[0..1]	Date		444
	ExchangeRate <XchgRate>	[0..1]	Rate		445
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	445
	Haircut <Hrcut>	[0..1]	Rate		445
	OtherCollateral <OthrColl>	[0..*]		C22, C25	446
	CollateralIdentification <CollId>	[0..1]	Text		447
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		447
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	447
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	448
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			449
	Description <Desc>	[1..1]	Text		449
	Quantity <Qty>	[0..1]	±	C15	449
	IssueDate <IssseDt>	[0..1]	±		450
	ExpiryDate <XpryDt>	[0..1]	±		450
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		450
	Issuer <Issr>	[0..1]			451
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	451
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		451
Or}	NameAndAddress <NmAndAdr>	[1..1]			452
	Name <Nm>	[1..1]	Text		452
	Address <Adr>	[1..1]	±		452
	ValueDate <ValDt>	[0..1]	Date		452
	ExchangeRate <XchgRate>	[0..1]	Rate		453
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	453

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Haircut <Hrcut>	[0..1]	Rate		453
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	453
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		454
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		455
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		455
Or}	Return <Rtr>	[1..1]			455
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		458
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		458
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		458
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		458
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	458
	CollateralIdentification <CollId>	[0..1]	Text		460
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	460
	MaturityDate <MtrtyDt>	[0..1]	±		461
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		462
	Quantity <Qty>	[1..1]	±	C15	462
	Price <Pric>	[0..1]	±		462
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	463
	Haircut <Hrcut>	[0..1]	Rate		463
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	463
	ValueDate <ValDt>	[0..1]	Date		464
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		464
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		465
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		465
	SettlementParameters <SttlmParams>	[0..1]	±		465
	CashCollateral <CshColl>	[0..*]			466

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		467
	CashAccountIdentification <CshAcctId>	[0..1]	±		467
	ReturnExcess <RtrXcss>	[0..1]	Indicator		467
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	467
	DepositType <DpstTp>	[0..1]	CodeSet		468
	MaturityDate <MtrtyDt>	[0..1]	Date		468
	ValueDate <ValDt>	[0..1]	Date		468
	ExchangeRate <XchgRate>	[0..1]	Rate		469
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	469
	Haircut <Hrcut>	[0..1]	Rate		469
	OtherCollateral <OthrColl>	[0..*]		C22, C25	470
	CollateralIdentification <CollId>	[0..1]	Text		471
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		471
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	471
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	472
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			473
	Description <Desc>	[1..1]	Text		473
	Quantity <Qty>	[0..1]	±	C15	473
	IssueDate <IssDt>	[0..1]	±		474
	ExpiryDate <XpryDt>	[0..1]	±		474
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		474
	Issuer <Issr>	[0..1]			475
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	475
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		475
Or}	NameAndAddress <NmAndAdr>	[1..1]			476
	Name <Nm>	[1..1]	Text		476
	Address <Adr>	[1..1]	±		476
	ValueDate <ValDt>	[0..1]	Date		476
	ExchangeRate <XchgRate>	[0..1]	Rate		477

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	477
	Haircut <Hrcut>	[0..1]	Rate		477
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	477
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		478
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		479
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		479

6.4.4.2.2.1 AgreedAmount <AgrdAmt>

Presence: [1..1]

Definition: Provides the call amount that is agreed and that will result in a collateral movement.

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount ____

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.2 MovementDirection <MvmntDrctn>

Presence: [0..*]

Definition: Provides the collateral movement direction that is a delivery and optionally a return, or a return only.

MovementDirection <MvmntDrctn> contains one of the following **CollateralMovement6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]			402
	Deliver <Dlvr>	[1..1]			407
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		409
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		410
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		410
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		410
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	410
	CollateralIdentification <Collld>	[0..1]	Text		412
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	412
	MaturityDate <MtrtyDt>	[0..1]	±		413
	LimitedCoverageIndicator <LtdCvrglnd>	[0..1]	Indicator		414
	Quantity <Qty>	[1..1]	±	C15	414
	Price <Pric>	[0..1]	±		414
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	415
	Haircut <Hrcut>	[0..1]	Rate		415
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	415
	ValueDate <ValDt>	[0..1]	Date		416
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		416
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		417
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		417
	SettlementParameters <SttlmParams>	[0..1]	±		417
	CashCollateral <CshColl>	[0..*]			418
	CollateralIdentification <Collld>	[0..1]	Text		419
	CashAccountIdentification <CshAcctld>	[0..1]	±		419
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	419

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DepositType <DpstTp>	[0..1]	CodeSet		420
	MaturityDate <MtrtyDt>	[0..1]	Date		420
	ValueDate <ValDt>	[0..1]	Date		420
	ExchangeRate <XchgRate>	[0..1]	Rate		420
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	421
	Haircut <Hrcut>	[0..1]	Rate		421
	OtherCollateral <OthrColl>	[0..*]		C22, C25	421
	CollateralIdentification <CollId>	[0..1]	Text		423
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		423
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	423
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	424
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			425
	Description <Desc>	[1..1]	Text		425
	Quantity <Qty>	[0..1]	±	C15	425
	IssueDate <IssDt>	[0..1]	±		426
	ExpiryDate <XpryDt>	[0..1]	±		426
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		426
	Issuer <Issr>	[0..1]			426
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	427
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		427
Or}	NameAndAddress <NmAndAdr>	[1..1]			428
	Name <Nm>	[1..1]	Text		428
	Address <Adr>	[1..1]	±		428
	ValueDate <ValDt>	[0..1]	Date		428
	ExchangeRate <XchgRate>	[0..1]	Rate		428
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	428
	Haircut <Hrcut>	[0..1]	Rate		429
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	429
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		430

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		430
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		431
	Return <Rtr>	[0..1]			431
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		434
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		434
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		434
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		434
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	434
	CollateralIdentification <CollId>	[0..1]	Text		436
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	436
	MaturityDate <MtrtyDt>	[0..1]	±		437
	LimitedCoverageIndicator <LtdCvrglnd>	[0..1]	Indicator		438
	Quantity <Qty>	[1..1]	±	C15	438
	Price <Pric>	[0..1]	±		438
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	439
	Haircut <Hrcut>	[0..1]	Rate		439
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	439
	ValueDate <ValDt>	[0..1]	Date		440
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		440
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		441
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		441
	SettlementParameters <SttlmParams>	[0..1]	±		441
	CashCollateral <CshColl>	[0..*]			442
	CollateralIdentification <CollId>	[0..1]	Text		443
	CashAccountIdentification <CshAcctId>	[0..1]	±		443
	ReturnExcess <RtrXcss>	[0..1]	Indicator		443

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	443
	DepositType <DpstTp>	[0..1]	CodeSet		444
	MaturityDate <MtrtyDt>	[0..1]	Date		444
	ValueDate <ValDt>	[0..1]	Date		444
	ExchangeRate <XchgRate>	[0..1]	Rate		445
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	445
	Haircut <Hrcut>	[0..1]	Rate		445
	OtherCollateral <OthrColl>	[0..*]		C22, C25	446
	CollateralIdentification <CollId>	[0..1]	Text		447
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		447
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	447
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	448
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			449
	Description <Desc>	[1..1]	Text		449
	Quantity <Qty>	[0..1]	±	C15	449
	IssueDate <IssDt>	[0..1]	±		450
	ExpiryDate <XpryDt>	[0..1]	±		450
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		450
	Issuer <Issr>	[0..1]			451
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	451
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		451
Or}	NameAndAddress <NmAndAdr>	[1..1]			452
	Name <Nm>	[1..1]	Text		452
	Address <Adr>	[1..1]	±		452
	ValueDate <ValDt>	[0..1]	Date		452
	ExchangeRate <XchgRate>	[0..1]	Rate		453
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	453
	Haircut <Hrcut>	[0..1]	Rate		453
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	453

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		454
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		455
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		455
Or}	Return <Rtr>	[1..1]			455
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		458
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		458
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		458
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		458
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	458
	CollateralIdentification <CollId>	[0..1]	Text		460
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	460
	MaturityDate <MtrtyDt>	[0..1]	±		461
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		462
	Quantity <Qty>	[1..1]	±	C15	462
	Price <Pric>	[0..1]	±		462
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	463
	Haircut <Hrcut>	[0..1]	Rate		463
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	463
	ValueDate <ValDt>	[0..1]	Date		464
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		464
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		465
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		465
	SettlementParameters <SttlmParams>	[0..1]	±		465
	CashCollateral <CshColl>	[0..*]			466
	CollateralIdentification <CollId>	[0..1]	Text		467
	CashAccountIdentification <CshAcctId>	[0..1]	±		467
	ReturnExcess <RtrXcss>	[0..1]	Indicator		467

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	467
	DepositType <DpstTp>	[0..1]	CodeSet		468
	MaturityDate <MtrtyDt>	[0..1]	Date		468
	ValueDate <ValDt>	[0..1]	Date		468
	ExchangeRate <XchgRate>	[0..1]	Rate		469
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	469
	Haircut <Hrcut>	[0..1]	Rate		469
	OtherCollateral <OthrColl>	[0..*]		C22, C25	470
	CollateralIdentification <CollId>	[0..1]	Text		471
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		471
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	471
	GuaranteeAmount <GmtAmt>	[0..1]	Amount	C3, C10	472
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			473
	Description <Desc>	[1..1]	Text		473
	Quantity <Qty>	[0..1]	±	C15	473
	IssueDate <IssDt>	[0..1]	±		474
	ExpiryDate <XpryDt>	[0..1]	±		474
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		474
	Issuer <Issr>	[0..1]			475
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	475
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		475
Or}	NameAndAddress <NmAndAdr>	[1..1]			476
	Name <Nm>	[1..1]	Text		476
	Address <Adr>	[1..1]	±		476
	ValueDate <ValDt>	[0..1]	Date		476
	ExchangeRate <XchgRate>	[0..1]	Rate		477
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	477
	Haircut <Hrcut>	[0..1]	Rate		477
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	477

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		478
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		479
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		479

6.4.4.2.2.1 CollateralMovementDirection <CollMvmntDrctn>

Presence: [1..1]

Definition: Provides the collateral movement direction that is a delivery and optionally a return.

CollateralMovementDirection <CollMvmntDrctn> contains the following **CollateralMovement13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Deliver <Divr>	[1..1]			407
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		409
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		410
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		410
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		410
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	410
	CollateralIdentification <Collld>	[0..1]	Text		412
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	412
	MaturityDate <MtrtyDt>	[0..1]	±		413
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		414
	Quantity <Qty>	[1..1]	±	C15	414
	Price <Pric>	[0..1]	±		414
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	415
	Haircut <Hrcut>	[0..1]	Rate		415
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	415
	ValueDate <ValDt>	[0..1]	Date		416
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		416
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		417
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		417
	SettlementParameters <SttlmParams>	[0..1]	±		417
	CashCollateral <CshColl>	[0..*]			418
	CollateralIdentification <Collld>	[0..1]	Text		419
	CashAccountIdentification <CshAcctld>	[0..1]	±		419
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	419
	DepositType <DpstTp>	[0..1]	CodeSet		420
	MaturityDate <MtrtyDt>	[0..1]	Date		420

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValueDate <ValDt>	[0..1]	Date		420
	ExchangeRate <XchgRate>	[0..1]	Rate		420
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	421
	Haircut <Hrcut>	[0..1]	Rate		421
	OtherCollateral <OthrColl>	[0..*]		C22, C25	421
	CollateralIdentification <CollId>	[0..1]	Text		423
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		423
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	423
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	424
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			425
	Description <Desc>	[1..1]	Text		425
	Quantity <Qty>	[0..1]	±	C15	425
	IssueDate <IssseDt>	[0..1]	±		426
	ExpiryDate <XpryDt>	[0..1]	±		426
	LimitedCoverageIndicator <LtdCvrglnd>	[0..1]	Indicator		426
	Issuer <Issr>	[0..1]			426
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	427
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		427
Or}	NameAndAddress <NmAndAdr>	[1..1]			428
	Name <Nm>	[1..1]	Text		428
	Address <Adr>	[1..1]	±		428
	ValueDate <ValDt>	[0..1]	Date		428
	ExchangeRate <XchgRate>	[0..1]	Rate		428
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	428
	Haircut <Hrcut>	[0..1]	Rate		429
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	429
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		430
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		430
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		431

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Return <Rtr>	[0..1]			431
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		434
	MarginCallResponseIdentification <MrgnCallRspnld>	[0..1]	Text		434
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		434
	CollateralProposalResponseIdentification <CollPrpslRspnld>	[0..1]	Text		434
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	434
	CollateralIdentification <CollId>	[0..1]	Text		436
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	436
	MaturityDate <MtrtyDt>	[0..1]	±		437
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		438
	Quantity <Qty>	[1..1]	±	C15	438
	Price <Pric>	[0..1]	±		438
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	439
	Haircut <Hrcut>	[0..1]	Rate		439
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	439
	ValueDate <ValDt>	[0..1]	Date		440
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		440
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		441
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		441
	SettlementParameters <SttlmParams>	[0..1]	±		441
	CashCollateral <CshColl>	[0..*]			442
	CollateralIdentification <CollId>	[0..1]	Text		443
	CashAccountIdentification <CshAcctId>	[0..1]	±		443
	ReturnExcess <RtrXcss>	[0..1]	Indicator		443
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	443
	DepositType <DpstTp>	[0..1]	CodeSet		444
	MaturityDate <MtrtyDt>	[0..1]	Date		444
	ValueDate <ValDt>	[0..1]	Date		444

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[0..1]	Rate		445
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	445
	Haircut <Hrcut>	[0..1]	Rate		445
	OtherCollateral <OthrColl>	[0..*]		C22, C25	446
	CollateralIdentification <CollId>	[0..1]	Text		447
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		447
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	447
	GuaranteeAmount <GmtAmt>	[0..1]	Amount	C3, C10	448
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			449
	Description <Desc>	[1..1]	Text		449
	Quantity <Qty>	[0..1]	±	C15	449
	IssueDate <IsseDt>	[0..1]	±		450
	ExpiryDate <XpryDt>	[0..1]	±		450
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		450
	Issuer <Issr>	[0..1]			451
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	451
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		451
Or}	NameAndAddress <NmAndAdr>	[1..1]			452
	Name <Nm>	[1..1]	Text		452
	Address <Adr>	[1..1]	±		452
	ValueDate <ValDt>	[0..1]	Date		452
	ExchangeRate <XchgRate>	[0..1]	Rate		453
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	453
	Haircut <Hrcut>	[0..1]	Rate		453
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	453
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		454
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		455
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		455

6.4.4.2.2.1.1 Deliver <Dlvr>

Presence: [1..1]

Definition: Provides the collateral movement direction that is a delivery only.

Deliver <Dlvr> contains the following **Collateral55** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		409
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		410
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		410
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		410
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	410
	CollateralIdentification <CollId>	[0..1]	Text		412
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	412
	MaturityDate <MtrtyDt>	[0..1]	±		413
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		414
	Quantity <Qty>	[1..1]	±	C15	414
	Price <Pric>	[0..1]	±		414
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	415
	Haircut <Hrcut>	[0..1]	Rate		415
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	415
	ValueDate <ValDt>	[0..1]	Date		416
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		416
	BlockchainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	±		417
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		417
	SettlementParameters <SttlmParams>	[0..1]	±		417
	CashCollateral <CshColl>	[0..*]			418
	CollateralIdentification <CollId>	[0..1]	Text		419
	CashAccountIdentification <CshAcctId>	[0..1]	±		419
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	419
	DepositType <DpstTp>	[0..1]	CodeSet		420
	MaturityDate <MtrtyDt>	[0..1]	Date		420
	ValueDate <ValDt>	[0..1]	Date		420
	ExchangeRate <XchgRate>	[0..1]	Rate		420

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	421
	Haircut <Hrcut>	[0..1]	Rate		421
	OtherCollateral <OthrColl>	[0..*]		C22, C25	421
	CollateralIdentification <CollId>	[0..1]	Text		423
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		423
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	423
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	424
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			425
	Description <Desc>	[1..1]	Text		425
	Quantity <Qty>	[0..1]	±	C15	425
	IssueDate <IssDt>	[0..1]	±		426
	ExpiryDate <XpryDt>	[0..1]	±		426
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		426
	Issuer <Issr>	[0..1]			426
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	427
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		427
Or}	NameAndAddress <NmAndAdr>	[1..1]			428
	Name <Nm>	[1..1]	Text		428
	Address <Adr>	[1..1]	±		428
	ValueDate <ValDt>	[0..1]	Date		428
	ExchangeRate <XchgRate>	[0..1]	Rate		428
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	428
	Haircut <Hrcut>	[0..1]	Rate		429
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	429
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		430
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		430
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		431

6.4.4.2.2.1.1.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Specifies the reference to the unambiguous identification of the margin call request.

Datatype: Max35Text on page 1074

6.4.4.2.2.1.1.2 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the margin call response.

Datatype: Max35Text on page 1074

6.4.4.2.2.1.1.3 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions.

Datatype: Max140Text on page 1073

6.4.4.2.2.1.1.4 CollateralProposalResponseIdentification <CollPrpslRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

Datatype: Max35Text on page 1074

6.4.4.2.2.1.1.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

Impacted by: C20 SafekeepingAccountOrBlockChainAddress1Rule , C23 SafekeepingAccountOrBlockChainAddress2Rule

SecuritiesCollateral <SctiesColl> contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		412
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	412
	MaturityDate <MtrtyDt>	[0..1]	±		413
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		414
	Quantity <Qty>	[1..1]	±	C15	414
	Price <Pric>	[0..1]	±		414
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	415
	Haircut <Hrcut>	[0..1]	Rate		415
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	415
	ValueDate <ValDt>	[0..1]	Date		416
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		416
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		417
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		417
	SettlementParameters <SttlmParams>	[0..1]	±		417

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.

6.4.4.2.2.1.1.5.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: [Max35Text on page 1074](#)

6.4.4.2.2.1.1.5.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Identification of a security.

Impacted by: [C13 DescriptionPresenceRule](#), [C14 DescriptionUsageRule](#), [C17 ISINGuideline](#), [C18 ISINPresenceRule](#), [C19 OtherIdentificationPresenceRule](#)

SecurityIdentification <SctyId> contains the following elements (see [SecurityIdentification19 on page 937](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		939
	OtherIdentification <OthrlId>	[0..*]			939
	Identification <Id>	[1..1]	Text		939
	Suffix <Sfx>	[0..1]	Text		939
	Type <Tp>	[1..1]	±		939
	Description <Desc>	[0..1]	Text		940

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 an ISIN code exists, 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.

6.4.4.2.2.1.1.5.3 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

6.4.4.2.2.1.1.5.4 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.2.1.1.5.5 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Impacted by: [C15 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.2.1.1.5.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see [Price7 on page 1002](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1002
	Value <Val>	[1..1]	±		1003

6.4.4.2.2.1.1.5.7 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: [C3 ActiveCurrency](#), [C10 CurrencyAmount](#)

Datatype: [ActiveCurrencyAndAmount on page 1041](#)

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.

6.4.4.2.2.1.1.5.8 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: [PercentageRate on page 1072](#)

6.4.4.2.2.1.1.5.9 CollateralValue <CollVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.1.1.5.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.2.1.1.5.11 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.2.1.1.5.12 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 [BlockChainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.2.1.1.5.13 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.2.1.1.5.14 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.

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails205](#) on page 1005 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		1006
	SettlementParties <SttlmPties>	[0..1]			1007
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	1007
	Depository <Dpstry>	[1..1]			1008
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1008
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1009
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1009
	Party1 <Pty1>	[1..1]	±	C1, C2	1009
	Party2 <Pty2>	[0..1]	±	C21, C26	1011
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	1013
	Depository <Dpstry>	[1..1]			1014
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1014
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1014
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1015
	Party1 <Pty1>	[1..1]	±	C1, C2	1015
	Party2 <Pty2>	[0..1]	±	C21, C26	1017
	CollateralOwnership <CollOwnrsh>	[1..1]			1019
	Proprietary <Prtry>	[1..1]	Indicator		1019
	ClientName <ClntNm>	[0..1]			1020
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1020
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1020
Or}	NameAndAddress <NmAndAdr>	[1..1]			1021
	Name <Nm>	[1..1]	Text		1021
	Address <Adr>	[1..1]	±		1021

6.4.4.2.2.1.1.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		419
	CashAccountIdentification <CshAcctId>	[0..1]	±		419
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	419
	DepositType <DpstTp>	[0..1]	CodeSet		420
	MaturityDate <MtrtyDt>	[0..1]	Date		420
	ValueDate <ValDt>	[0..1]	Date		420
	ExchangeRate <XchgRate>	[0..1]	Rate		420
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	421
	Haircut <Hrcut>	[0..1]	Rate		421

6.4.4.2.2.2.1.1.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.2.2.1.1.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see AccountIdentification4Choice on page 890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	890
Or}	Other <Othr>	[1..1]	±		890

6.4.4.2.2.2.1.1.6.3 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.2.1.1.6.4 DepositType <DpstTp>

Presence: [0..1]

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

Datatype: [DepositType1Code on page 1052](#)

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

6.4.4.2.2.2.1.1.6.5 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: [ISODate on page 1068](#)

6.4.4.2.2.2.1.1.6.6 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: [ISODate on page 1068](#)

6.4.4.2.2.2.1.1.6.7 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: [BaseOneRate on page 1072](#)

6.4.4.2.2.1.1.6.8 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.1.1.6.9 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.2.1.1.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

Impacted by: C22 SafekeepingAccountOrBlockChainAddress1Rule __, C25 SafekeepingAccountOrBlockChainAddress2Rule __

OtherCollateral <OthrColl> contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		423
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		423
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	423
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	424
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			425
	Description <Desc>	[1..1]	Text		425
	Quantity <Qty>	[0..1]	±	C15	425
	IssueDate <IsseDt>	[0..1]	±		426
	ExpiryDate <XpryDt>	[0..1]	±		426
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		426
	Issuer <Issr>	[0..1]			426
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	427
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		427
Or}	NameAndAddress <NmAndAdr>	[1..1]			428
	Name <Nm>	[1..1]	Text		428
	Address <Adr>	[1..1]	±		428
	ValueDate <ValDt>	[0..1]	Date		428
	ExchangeRate <XchgRate>	[0..1]	Rate		428
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	428
	Haircut <Hrcut>	[0..1]	Rate		429
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	429
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		430
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		430
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		431

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.

6.4.4.2.2.1.1.7.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.2.1.1.7.2 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: Max35Text on page 1074

6.4.4.2.2.1.1.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.1.1.7.4 **GuaranteeAmount <GrntAmt>**

Presence: [0..1]

Definition: Amount of the bank guarantee.

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.1.1.7.5 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		425
	Quantity <Qty>	[0..1]	±	C15	425

6.4.4.2.2.1.1.7.5.1 Description <Desc>

Presence: [1..1]

Definition: Provides details about the collateral.

Datatype: Max140Text on page 1073

6.4.4.2.2.1.1.7.5.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of other collateral.

Impacted by: C15 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.2.1.1.7.6 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date on which the other collateral was issued.

IssueDate <IsseDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.2.1.1.7.7 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the other collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.2.1.1.7.8 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.2.1.1.7.9 Issuer <Issr>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	427
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		427
Or}	NameAndAddress <NmAndAdr>	[1..1]			428
	Name <Nm>	[1..1]	Text		428
	Address <Adr>	[1..1]	±		428

6.4.4.2.2.1.1.7.9.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

6.4.4.2.2.1.1.7.9.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

6.4.4.2.2.1.1.7.9.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		428
	Address <Adr>	[1..1]	±		428

6.4.4.2.2.1.1.7.9.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: Max70Text on page 1075

6.4.4.2.2.1.1.7.9.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see PostalAddress2 on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdlId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

6.4.4.2.2.1.1.7.10 ValueDate <ValDt>

Presence: [0..1]

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

Datatype: ISODate on page 1068

6.4.4.2.2.1.1.7.11 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.2.1.1.7.12 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency , C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.1.1.7.13 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.2.1.1.7.14 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.1.1.7.15 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.2.1.1.7.16 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.2.1.1.7.17 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 [BlockChainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.2.1.1.2 Return <Rtr>

Presence: [0..1]

Definition: Provides the collateral movement direction that is a return only.

Return <Rtr> contains the following **Collateral54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		434
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		434
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		434
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		434
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	434
	CollateralIdentification <CollId>	[0..1]	Text		436
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	436
	MaturityDate <MtrtyDt>	[0..1]	±		437
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		438
	Quantity <Qty>	[1..1]	±	C15	438
	Price <Pric>	[0..1]	±		438
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	439
	Haircut <Hrcut>	[0..1]	Rate		439
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	439
	ValueDate <ValDt>	[0..1]	Date		440
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		440
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		441
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		441
	SettlementParameters <SttlmParams>	[0..1]	±		441
	CashCollateral <CshColl>	[0..*]			442
	CollateralIdentification <CollId>	[0..1]	Text		443
	CashAccountIdentification <CshAcctId>	[0..1]	±		443
	ReturnExcess <RtrXcss>	[0..1]	Indicator		443
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	443
	DepositType <DpstTp>	[0..1]	CodeSet		444
	MaturityDate <MtrtyDt>	[0..1]	Date		444
	ValueDate <ValDt>	[0..1]	Date		444

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[0..1]	Rate		445
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	445
	Haircut <Hrcut>	[0..1]	Rate		445
	OtherCollateral <OthrColl>	[0..*]		C22, C25	446
	CollateralIdentification <CollId>	[0..1]	Text		447
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		447
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	447
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	448
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			449
	Description <Desc>	[1..1]	Text		449
	Quantity <Qty>	[0..1]	±	C15	449
	IssueDate <IssDt>	[0..1]	±		450
	ExpiryDate <XpryDt>	[0..1]	±		450
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		450
	Issuer <Issr>	[0..1]			451
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	451
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		451
Or}	NameAndAddress <NmAndAdr>	[1..1]			452
	Name <Nm>	[1..1]	Text		452
	Address <Adr>	[1..1]	±		452
	ValueDate <ValDt>	[0..1]	Date		452
	ExchangeRate <XchgRate>	[0..1]	Rate		453
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	453
	Haircut <Hrcut>	[0..1]	Rate		453
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	453
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		454
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		455
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		455

6.4.4.2.2.1.2.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Specifies the reference to the unambiguous identification of the margin call request.

Datatype: Max35Text on page 1074

6.4.4.2.2.1.2.2 MarginCallResponseIdentification <MrgnCallRspId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the margin call response.

Datatype: Max35Text on page 1074

6.4.4.2.2.1.2.3 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions.

Datatype: Max140Text on page 1073

6.4.4.2.2.1.2.4 CollateralProposalResponseIdentification <CollPrpsIRspId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

Datatype: Max35Text on page 1074

6.4.4.2.2.1.2.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

Impacted by: C20 SafekeepingAccountOrBlockChainAddress1Rule , C23 SafekeepingAccountOrBlockChainAddress2Rule

SecuritiesCollateral <SctiesColl> contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		436
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	436
	MaturityDate <MtrtyDt>	[0..1]	±		437
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		438
	Quantity <Qty>	[1..1]	±	C15	438
	Price <Pric>	[0..1]	±		438
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	439
	Haircut <Hrcut>	[0..1]	Rate		439
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	439
	ValueDate <ValDt>	[0..1]	Date		440
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		440
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		441
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		441
	SettlementParameters <SttlmParams>	[0..1]	±		441

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.

6.4.4.2.2.1.2.5.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.2.1.2.5.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Identification of a security.

Impacted by: C13 DescriptionPresenceRule, C14 DescriptionUsageRule, C17 ISINGuideline,
C18 ISINPresenceRule, C19 OtherIdentificationPresenceRule

SecurityIdentification <SctyId> contains the following elements (see SecurityIdentification19 on page 937 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		939
	OtherIdentification <OthrlId>	[0..*]			939
	Identification <Id>	[1..1]	Text		939
	Suffix <Sfx>	[0..1]	Text		939
	Type <Tp>	[1..1]	±		939
	Description <Desc>	[0..1]	Text		940

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 an ISIN code exists, 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.

6.4.4.2.2.1.2.5.3 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

6.4.4.2.2.1.2.5.4 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.2.1.2.5.5 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Impacted by: [C15 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.2.1.2.5.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see [Price7 on page 1002](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1002
	Value <Val>	[1..1]	±		1003

6.4.4.2.2.1.2.5.7 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: [C3 ActiveCurrency](#), [C10 CurrencyAmount](#)

Datatype: [ActiveCurrencyAndAmount on page 1041](#)

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.

6.4.4.2.2.1.2.5.8 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: [PercentageRate on page 1072](#)

6.4.4.2.2.1.2.5.9 CollateralValue <CollVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.1.2.5.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.2.1.2.5.11 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.2.1.2.5.12 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 [BlockChainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.2.1.2.5.13 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.2.1.2.5.14 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.

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails205](#) on page 1005 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		1006
	SettlementParties <SttlmPties>	[0..1]			1007
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	1007
	Depository <Dpstry>	[1..1]			1008
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1008
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1009
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1009
	Party1 <Pty1>	[1..1]	±	C1, C2	1009
	Party2 <Pty2>	[0..1]	±	C21, C26	1011
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	1013
	Depository <Dpstry>	[1..1]			1014
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1014
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1014
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1015
	Party1 <Pty1>	[1..1]	±	C1, C2	1015
	Party2 <Pty2>	[0..1]	±	C21, C26	1017
	CollateralOwnership <CollOwnrsh>	[1..1]			1019
	Proprietary <Prtry>	[1..1]	Indicator		1019
	ClientName <ClntNm>	[0..1]			1020
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1020
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1020
Or}	NameAndAddress <NmAndAdr>	[1..1]			1021
	Name <Nm>	[1..1]	Text		1021
	Address <Adr>	[1..1]	±		1021

6.4.4.2.2.1.2.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		443
	CashAccountIdentification <CshAcctId>	[0..1]	±		443
	ReturnExcess <RtrXcss>	[0..1]	Indicator		443
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	443
	DepositType <DpstTp>	[0..1]	CodeSet		444
	MaturityDate <MtrtyDt>	[0..1]	Date		444
	ValueDate <ValDt>	[0..1]	Date		444
	ExchangeRate <XchgRate>	[0..1]	Rate		445
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	445
	Haircut <Hrcut>	[0..1]	Rate		445

6.4.4.2.2.1.2.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: [Max35Text](#) on page 1074

6.4.4.2.2.1.2.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see [AccountIdentification4Choice](#) on page 890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	890
Or}	Other <Othr>	[1..1]	±		890

6.4.4.2.2.1.2.6.3 ReturnExcess <RtrXcss>

Presence: [0..1]

Definition: Indicates whether excess of cash should be returned or not.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.2.1.2.6.4 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.1.2.6.5 DepositType <DpstTp>

Presence: [0..1]

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

Datatype: DepositType1Code on page 1052

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

6.4.4.2.2.1.2.6.6 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: ISODate on page 1068

6.4.4.2.2.1.2.6.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.2.1.2.6.8 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.2.1.2.6.9 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.1.2.6.10 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.2.1.2.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

Impacted by: C22 SafekeepingAccountOrBlockchainAddress1Rule , C25 SafekeepingAccountOrBlockchainAddress2Rule

OtherCollateral <OthrColl> contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		447
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		447
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	447
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	448
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			449
	Description <Desc>	[1..1]	Text		449
	Quantity <Qty>	[0..1]	±	C15	449
	IssueDate <IsseDt>	[0..1]	±		450
	ExpiryDate <XpryDt>	[0..1]	±		450
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		450
	Issuer <Issr>	[0..1]			451
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	451
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		451
Or}	NameAndAddress <NmAndAdr>	[1..1]			452
	Name <Nm>	[1..1]	Text		452
	Address <Adr>	[1..1]	±		452
	ValueDate <ValDt>	[0..1]	Date		452
	ExchangeRate <XchgRate>	[0..1]	Rate		453
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	453
	Haircut <Hrcut>	[0..1]	Rate		453
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	453
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		454
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		455
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		455

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.

6.4.4.2.2.1.2.7.1 CollateralIdentification <ColId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.2.1.2.7.2 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: Max35Text on page 1074

6.4.4.2.2.1.2.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.1.2.7.4 GuaranteeAmount <GrntAmt>

Presence: [0..1]

Definition: Amount of the bank guarantee.

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.1.2.7.5 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		449
	Quantity <Qty>	[0..1]	±	C15	449

6.4.4.2.2.1.2.7.5.1 Description <Desc>

Presence: [1..1]

Definition: Provides details about the collateral.

Datatype: Max140Text on page 1073

6.4.4.2.2.1.2.7.5.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of other collateral.

Impacted by: C15 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtITknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.2.1.2.7.6 IssueDate <IssDt>

Presence: [0..1]

Definition: Date on which the other collateral was issued.

IssueDate <IssDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.2.1.2.7.7 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the other collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.2.1.2.7.8 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.2.1.2.7.9 Issuer <Issr>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	451
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		451
Or}	NameAndAddress <NmAndAdr>	[1..1]			452
	Name <Nm>	[1..1]	Text		452
	Address <Adr>	[1..1]	±		452

6.4.4.2.2.1.2.7.9.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

6.4.4.2.2.1.2.7.9.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

6.4.4.2.2.1.2.7.9.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		452
	Address <Adr>	[1..1]	±		452

6.4.4.2.2.1.2.7.9.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

6.4.4.2.2.1.2.7.9.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

6.4.4.2.2.1.2.7.10 ValueDate <ValDt>

Presence: [0..1]

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

Datatype: [ISODate](#) on page 1068

6.4.4.2.2.1.2.7.11 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.2.1.2.7.12 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.1.2.7.13 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.2.1.2.7.14 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.1.2.7.15 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.2.1.2.7.16 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.2.1.2.7.17 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 [BlockchainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.2.2 Return <Rtr>

Presence: [1..1]

Definition: Provides the collateral movement direction that is a return only.

Return <Rtr> contains the following **Collateral54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		458
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		458
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		458
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		458
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C23	458
	CollateralIdentification <CollId>	[0..1]	Text		460
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	460
	MaturityDate <MtrtyDt>	[0..1]	±		461
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		462
	Quantity <Qty>	[1..1]	±	C15	462
	Price <Pric>	[0..1]	±		462
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	463
	Haircut <Hrcut>	[0..1]	Rate		463
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	463
	ValueDate <ValDt>	[0..1]	Date		464
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		464
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		465
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		465
	SettlementParameters <SttlmParams>	[0..1]	±		465
	CashCollateral <CshColl>	[0..*]			466
	CollateralIdentification <CollId>	[0..1]	Text		467
	CashAccountIdentification <CshAcctId>	[0..1]	±		467
	ReturnExcess <RtrXcss>	[0..1]	Indicator		467
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	467
	DepositType <DpstTp>	[0..1]	CodeSet		468
	MaturityDate <MtrtyDt>	[0..1]	Date		468
	ValueDate <ValDt>	[0..1]	Date		468

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[0..1]	Rate		469
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	469
	Haircut <Hrcut>	[0..1]	Rate		469
	OtherCollateral <OthrColl>	[0..*]		C22, C25	470
	CollateralIdentification <CollId>	[0..1]	Text		471
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		471
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	471
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	472
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			473
	Description <Desc>	[1..1]	Text		473
	Quantity <Qty>	[0..1]	±	C15	473
	IssueDate <IssDt>	[0..1]	±		474
	ExpiryDate <XpryDt>	[0..1]	±		474
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		474
	Issuer <Issr>	[0..1]			475
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	475
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		475
Or}	NameAndAddress <NmAndAdr>	[1..1]			476
	Name <Nm>	[1..1]	Text		476
	Address <Adr>	[1..1]	±		476
	ValueDate <ValDt>	[0..1]	Date		476
	ExchangeRate <XchgRate>	[0..1]	Rate		477
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	477
	Haircut <Hrcut>	[0..1]	Rate		477
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	477
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		478
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		479
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		479

6.4.4.2.2.2.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Specifies the reference to the unambiguous identification of the margin call request.

Datatype: Max35Text on page 1074

6.4.4.2.2.2.2 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the margin call response.

Datatype: Max35Text on page 1074

6.4.4.2.2.2.3 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions.

Datatype: Max140Text on page 1073

6.4.4.2.2.2.4 CollateralProposalResponseIdentification <CollPrpsIRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

Datatype: Max35Text on page 1074

6.4.4.2.2.2.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

Impacted by: C20 SafekeepingAccountOrBlockChainAddress1Rule, C23 SafekeepingAccountOrBlockChainAddress2Rule

SecuritiesCollateral <SctiesColl> contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		460
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	460
	MaturityDate <MtrtyDt>	[0..1]	±		461
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		462
	Quantity <Qty>	[1..1]	±	C15	462
	Price <Pric>	[0..1]	±		462
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	463
	Haircut <Hrcut>	[0..1]	Rate		463
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	463
	ValueDate <ValDt>	[0..1]	Date		464
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		464
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		465
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		465
	SettlementParameters <SttlmParams>	[0..1]	±		465

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.

6.4.4.2.2.2.5.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.2.2.5.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Identification of a security.

Impacted by: C13 DescriptionPresenceRule, C14 DescriptionUsageRule, C17 ISINGuideline, C18 ISINPresenceRule, C19 OtherIdentificationPresenceRule

SecurityIdentification <SctyId> contains the following elements (see SecurityIdentification19 on page 937 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		939
	OtherIdentification <OthrlId>	[0..*]			939
	Identification <Id>	[1..1]	Text		939
	Suffix <Sfx>	[0..1]	Text		939
	Type <Tp>	[1..1]	±		939
	Description <Desc>	[0..1]	Text		940

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 an ISIN code exists, 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.

6.4.4.2.2.2.5.3 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

6.4.4.2.2.2.5.4 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.2.2.5.5 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Impacted by: [C15 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.2.2.5.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see [Price7 on page 1002](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1002
	Value <Val>	[1..1]	±		1003

6.4.4.2.2.2.2.5.7 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: [C3 ActiveCurrency](#), [C10 CurrencyAmount](#)

Datatype: [ActiveCurrencyAndAmount on page 1041](#)

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.

6.4.4.2.2.2.2.5.8 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: [PercentageRate on page 1072](#)

6.4.4.2.2.2.2.5.9 CollateralValue <CollVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.2.5.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.2.2.5.11 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.2.2.5.12 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 [BlockchainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

6.4.4.2.2.2.5.13 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.2.2.5.14 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.

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails205](#) on page 1005 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		1006
	SettlementParties <SttlmPties>	[0..1]			1007
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	1007
	Depository <Dpstry>	[1..1]			1008
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1008
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1009
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1009
	Party1 <Pty1>	[1..1]	±	C1, C2	1009
	Party2 <Pty2>	[0..1]	±	C21, C26	1011
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	1013
	Depository <Dpstry>	[1..1]			1014
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1014
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1014
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1015
	Party1 <Pty1>	[1..1]	±	C1, C2	1015
	Party2 <Pty2>	[0..1]	±	C21, C26	1017
	CollateralOwnership <CollOwnrsh>	[1..1]			1019
	Proprietary <Prtry>	[1..1]	Indicator		1019
	ClientName <ClntNm>	[0..1]			1020
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1020
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1020
Or}	NameAndAddress <NmAndAdr>	[1..1]			1021
	Name <Nm>	[1..1]	Text		1021
	Address <Adr>	[1..1]	±		1021

6.4.4.2.2.2.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		467
	CashAccountIdentification <CshAcctId>	[0..1]	±		467
	ReturnExcess <RtrXcss>	[0..1]	Indicator		467
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	467
	DepositType <DpstTp>	[0..1]	CodeSet		468
	MaturityDate <MtrtyDt>	[0..1]	Date		468
	ValueDate <ValDt>	[0..1]	Date		468
	ExchangeRate <XchgRate>	[0..1]	Rate		469
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	469
	Haircut <Hrcut>	[0..1]	Rate		469

6.4.4.2.2.2.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: [Max35Text](#) on page 1074

6.4.4.2.2.2.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see [AccountIdentification4Choice](#) on page 890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	890
Or}	Other <Othr>	[1..1]	±		890

6.4.4.2.2.2.6.3 ReturnExcess <RtrXcss>

Presence: [0..1]

Definition: Indicates whether excess of cash should be returned or not.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.2.2.6.4 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.2.2.6.5 DepositType <DpstTp>

Presence: [0..1]

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

Datatype: DepositType1Code on page 1052

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

6.4.4.2.2.2.2.6.6 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: ISODate on page 1068

6.4.4.2.2.2.2.6.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: ISODate on page 1068

6.4.4.2.2.2.6.8 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.2.2.6.9 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.2.6.10 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.2.2.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

Impacted by: C22 SafekeepingAccountOrBlockchainAddress1Rule , C25 SafekeepingAccountOrBlockchainAddress2Rule

OtherCollateral <OthrColl> contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		471
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		471
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	471
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	472
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			473
	Description <Desc>	[1..1]	Text		473
	Quantity <Qty>	[0..1]	±	C15	473
	IssueDate <IsseDt>	[0..1]	±		474
	ExpiryDate <XpryDt>	[0..1]	±		474
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		474
	Issuer <Issr>	[0..1]			475
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	475
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		475
Or}	NameAndAddress <NmAndAdr>	[1..1]			476
	Name <Nm>	[1..1]	Text		476
	Address <Adr>	[1..1]	±		476
	ValueDate <ValDt>	[0..1]	Date		476
	ExchangeRate <XchgRate>	[0..1]	Rate		477
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	477
	Haircut <Hrcut>	[0..1]	Rate		477
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	477
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		478
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		479
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		479

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.

6.4.4.2.2.2.7.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

6.4.4.2.2.2.7.2 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: Max35Text on page 1074

6.4.4.2.2.2.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.2.7.4 GuaranteeAmount <GrntAmt>

Presence: [0..1]

Definition: Amount of the bank guarantee.

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.2.7.5 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		473
	Quantity <Qty>	[0..1]	±	C15	473

6.4.4.2.2.2.7.5.1 Description <Desc>

Presence: [1..1]

Definition: Provides details about the collateral.

Datatype: Max140Text on page 1073

6.4.4.2.2.2.7.5.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of other collateral.

Impacted by: C15 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

6.4.4.2.2.2.7.6 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date on which the other collateral was issued.

IssueDate <IsseDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.2.2.7.7 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the other collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

6.4.4.2.2.2.7.8 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

6.4.4.2.2.2.7.9 Issuer <lssr>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	475
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		475
Or}	NameAndAddress <NmAndAdr>	[1..1]			476
	Name <Nm>	[1..1]	Text		476
	Address <Adr>	[1..1]	±		476

6.4.4.2.2.2.7.9.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

6.4.4.2.2.2.7.9.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

6.4.4.2.2.2.7.9.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		476
	Address <Adr>	[1..1]	±		476

6.4.4.2.2.2.7.9.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

6.4.4.2.2.2.7.9.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

6.4.4.2.2.2.7.10 ValueDate <ValDt>

Presence: [0..1]

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

Datatype: [ISODate](#) on page 1068

6.4.4.2.2.2.7.11 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

6.4.4.2.2.2.7.12 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.2.7.13 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

6.4.4.2.2.2.7.14 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency , C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

6.4.4.2.2.2.7.15 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

6.4.4.2.2.2.7.16 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

6.4.4.2.2.2.7.17 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 [BlockchainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

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: [C26 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1 on page 958](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		958
	Envelope <Envlp>	[1..1]	(External Schema)		959

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 colr.008.001.06** **CollateralProposalResponseV06**

7.1 **MessageDefinition Functionality**

Scope

The CollateralProposalResponse message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to either accept or reject the collateral which has been proposed for the margin call. This message applies to both initial and counter proposals. If the collateral proposal is rejected then a new collateral proposal must be made.

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

Usage

The CollateralProposalResponse message can be sent in response to a previously received CollateralProposal message in order to accept or reject the collateral that has been proposed to cover the margin call.

Outline

The CollateralProposalResponseV06 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

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

C. ProposalResponse

Details the response to the collateral which has been proposed for the margin call. The proposed collateral can be accepted or rejected.

D. SupplementaryData

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

7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollPrpslRspn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		487
	Obligation <Oblgtn>	[1..1]		C2, C3	488
	PartyA <PtyA>	[1..1]			490
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	490
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		491
Or}	NameAndAddress <NmAndAdr>	[1..1]			491
	Name <Nm>	[1..1]	Text		491
	Address <Adr>	[1..1]	±		492
	ServicingPartyA <SvcbgPtyA>	[0..1]			492
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	492
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		493
Or}	NameAndAddress <NmAndAdr>	[1..1]			493
	Name <Nm>	[1..1]	Text		493
	Address <Adr>	[1..1]	±		493
	PartyB <PtyB>	[1..1]			494
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	494
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		495
Or}	NameAndAddress <NmAndAdr>	[1..1]			495
	Name <Nm>	[1..1]	Text		495
	Address <Adr>	[1..1]	±		495
	ServicingPartyB <SvcbgPtyB>	[0..1]			496
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	496
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		496
Or}	NameAndAddress <NmAndAdr>	[1..1]			497
	Name <Nm>	[1..1]	Text		497
	Address <Adr>	[1..1]	±		497
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		497
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		498

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposureType <XpsrTp>	[0..1]	CodeSet		498
	ValuationDate <ValtnDt>	[1..1]	±		500
	ProposalResponse <PrpslRspn>	[1..1]			500
{Or	CollateralProposal <CollPrpsl>	[1..1]			503
	VariationMargin <VartnMrgn>	[1..1]			505
	CollateralProposalIdentification <CollPrpslId>	[1..1]	Text		506
	Type <Tp>	[1..1]	CodeSet		506
	Response <Rspn>	[1..1]		C4	507
	SecuritiesCollateralResponse <SctiesCollRspn>	[0..*]		C7	508
	CollateralIdentification <CollId>	[0..1]	Text		509
	AssetNumber <AsstNb>	[0..1]	Text		509
	ResponseType <RspnTp>	[1..1]	CodeSet		509
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		509
	RejectionInformation <RjctnInf>	[0..1]	Text		509
	CashCollateralResponse <CshCollRspn>	[0..*]		C8	510
	ResponseType <RspnTp>	[1..1]	CodeSet		510
	CollateralIdentification <CollId>	[0..1]	Text		511
	AssetNumber <AsstNb>	[0..1]	Text		511
	CashAccountIdentification <CshAcctId>	[0..1]	±		511
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		511
	RejectionInformation <RjctnInf>	[0..1]	Text		511
	OtherCollateralResponse <OthrCollRspn>	[0..*]		C9	512
	ResponseType <RspnTp>	[1..1]	CodeSet		512
	CollateralIdentification <CollId>	[0..1]	Text		513
	AssetNumber <AsstNb>	[0..1]	Text		513
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		513
	RejectionInformation <RjctnInf>	[0..1]	Text		513
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]			513
	CollateralProposalIdentification <CollPrpslId>	[1..1]	Text		514
	Type <Tp>	[1..1]	CodeSet		514
	Response <Rspn>	[1..1]		C4	515

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesCollateralResponse <SciesCollRspn>	[0..*]		C7	516
	CollateralIdentification <CollId>	[0..1]	Text		517
	AssetNumber <AsstNb>	[0..1]	Text		517
	ResponseType <RspnTp>	[1..1]	CodeSet		517
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		517
	RejectionInformation <RjctnInf>	[0..1]	Text		517
	CashCollateralResponse <CshCollRspn>	[0..*]		C8	518
	ResponseType <RspnTp>	[1..1]	CodeSet		518
	CollateralIdentification <CollId>	[0..1]	Text		519
	AssetNumber <AsstNb>	[0..1]	Text		519
	CashAccountIdentification <CshAcctId>	[0..1]	±		519
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		519
	RejectionInformation <RjctnInf>	[0..1]	Text		519
	OtherCollateralResponse <OthrCollRspn>	[0..*]		C9	520
	ResponseType <RspnTp>	[1..1]	CodeSet		520
	CollateralIdentification <CollId>	[0..1]	Text		521
	AssetNumber <AsstNb>	[0..1]	Text		521
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		521
	RejectionInformation <RjctnInf>	[0..1]	Text		521
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]			521
	CollateralProposalIdentification <CollPrpslId>	[1..1]	Text		522
	Type <Tp>	[1..1]	CodeSet		522
	Response <Rspn>	[1..1]		C4	523
	SecuritiesCollateralResponse <SciesCollRspn>	[0..*]		C7	524
	CollateralIdentification <CollId>	[0..1]	Text		525
	AssetNumber <AsstNb>	[0..1]	Text		525
	ResponseType <RspnTp>	[1..1]	CodeSet		525
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		525
	RejectionInformation <RjctnInf>	[0..1]	Text		525
	CashCollateralResponse <CshCollRspn>	[0..*]		C8	526
	ResponseType <RspnTp>	[1..1]	CodeSet		526

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		527
	AssetNumber <AsstNb>	[0..1]	Text		527
	CashAccountIdentification <CshAcctId>	[0..1]	±		527
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		527
	RejectionInformation <RjctnInf>	[0..1]	Text		527
	OtherCollateralResponse <OthrCollRspn>	[0..*]		C9	528
	ResponseType <RspnTp>	[1..1]	CodeSet		528
	CollateralIdentification <CollId>	[0..1]	Text		529
	AssetNumber <AsstNb>	[0..1]	Text		529
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		529
	RejectionInformation <RjctnInf>	[0..1]	Text		529
	SupplementaryData <SplmtryData>	[0..*]	±	C10	529

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 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 CollateralAccountOrBlockchainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C3 CollateralAccountOrBlockChainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification 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.

C4 CollateralResponsePresenceRule

(Rule)

CashCollateralResponse or SecuritiesCollateralResponse or OtherCollateralResponse must be present at least once. (CrossElementSimpleRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00359
- *Error Text:* Either CashCollateral or SecuritiesCollateral or OtherCollateral Response must be present at least once.

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 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.

C7 ProposalRejectionRule

(Rule)

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00358
- *Error Text:* Rejection Reason must be present.

C8 ProposalRejectionRule

(Rule)

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00358
- *Error Text:* Rejection Reason must be present.

C9 ProposalRejectionRule

(Rule)

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00358
- *Error Text:* Rejection Reason must be present.

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.

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as know by the instructing party.

Datatype: Max35Text on page 1074

7.4.2 **Obligation <Oblgtn>**

Presence: [1..1]

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

Impacted by: C2 CollateralAccountOrBlockChainAddress1Rule, C3 CollateralAccountOrBlockChainAddress2Rule

Obligation <Oblgtn> contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			490
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	490
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		491
Or}	NameAndAddress <NmAndAdr>	[1..1]			491
	Name <Nm>	[1..1]	Text		491
	Address <Adr>	[1..1]	±		492
	ServicingPartyA <SvcgPtyA>	[0..1]			492
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	492
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		493
Or}	NameAndAddress <NmAndAdr>	[1..1]			493
	Name <Nm>	[1..1]	Text		493
	Address <Adr>	[1..1]	±		493
	PartyB <PtyB>	[1..1]			494
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	494
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		495
Or}	NameAndAddress <NmAndAdr>	[1..1]			495
	Name <Nm>	[1..1]	Text		495
	Address <Adr>	[1..1]	±		495
	ServicingPartyB <SvcgPtyB>	[0..1]			496
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	496
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		496
Or}	NameAndAddress <NmAndAdr>	[1..1]			497
	Name <Nm>	[1..1]	Text		497
	Address <Adr>	[1..1]	±		497
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		497
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		498
	ExposureType <XpsrTp>	[0..1]	CodeSet		498
	ValuationDate <ValtnDt>	[1..1]	±		500

Constraints

• **CollateralAccountOrBlockchainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

• **CollateralAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

7.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	490
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		491
Or}	NameAndAddress <NmAndAdr>	[1..1]			491
	Name <Nm>	[1..1]	Text		491
	Address <Adr>	[1..1]	±		492

7.4.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

7.4.2.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

7.4.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		491
	Address <Adr>	[1..1]	±		492

7.4.2.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

7.4.2.1.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2 on page 1039](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

7.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	492
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		493
Or}	NameAndAddress <NmAndAdr>	[1..1]			493
	Name <Nm>	[1..1]	Text		493
	Address <Adr>	[1..1]	±		493

7.4.2.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: [C1 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 1069](#)

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.

7.4.2.2.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

7.4.2.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		493
	Address <Adr>	[1..1]	±		493

7.4.2.2.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

7.4.2.2.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

7.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	494
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		495
Or}	NameAndAddress <NmAndAdr>	[1..1]			495
	Name <Nm>	[1..1]	Text		495
	Address <Adr>	[1..1]	±		495

7.4.2.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C1 AnyBIC

Datatype: [AnyBICDec2014Identifier](#) on page 1069

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.

7.4.2.3.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

7.4.2.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		495
	Address <Adr>	[1..1]	±		495

7.4.2.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

7.4.2.3.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

7.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	496
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		496
Or}	NameAndAddress <NmAndAdr>	[1..1]			497
	Name <Nm>	[1..1]	Text		497
	Address <Adr>	[1..1]	±		497

7.4.2.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

7.4.2.4.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

7.4.2.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		497
	Address <Adr>	[1..1]	±		497

7.4.2.4.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

7.4.2.4.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

7.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

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

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

7.4.2.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

7.4.2.7 ExposureType <XpsrTp>

Presence: [0..1]

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

Datatype: [ExposureType11Code](#) on page 1053

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.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
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

CodeName	Name	Definition
		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).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	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.
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.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

7.4.2.8 ValuationDate <ValtnDt>

Presence: [1..1]

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

ValuationDate <ValtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

7.4.3 ProposalResponse <PrpslRspn>

Presence: [1..1]

Definition: Details the response to the collateral which has been proposed for the margin call. The proposed collateral can be accepted or rejected.

ProposalResponse <PrpslRspn> contains one of the following **CollateralProposalResponse4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralProposal <CollPrpsl>	[1..1]			503
	VariationMargin <VartnMrgn>	[1..1]			505
	CollateralProposalIdentification <CollPrpslId>	[1..1]	Text		506
	Type <Tp>	[1..1]	CodeSet		506
	Response <Rspn>	[1..1]		C4	507
	SecuritiesCollateralResponse <ScetiesCollRspn>	[0..*]		C7	508
	CollateralIdentification <CollId>	[0..1]	Text		509
	AssetNumber <AsstNb>	[0..1]	Text		509
	ResponseType <RspnTp>	[1..1]	CodeSet		509
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		509
	RejectionInformation <RjctnInf>	[0..1]	Text		509
	CashCollateralResponse <CshCollRspn>	[0..*]		C8	510
	ResponseType <RspnTp>	[1..1]	CodeSet		510
	CollateralIdentification <CollId>	[0..1]	Text		511
	AssetNumber <AsstNb>	[0..1]	Text		511
	CashAccountIdentification <CshAcctId>	[0..1]	±		511
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		511
	RejectionInformation <RjctnInf>	[0..1]	Text		511
	OtherCollateralResponse <OthrCollRspn>	[0..*]		C9	512
	ResponseType <RspnTp>	[1..1]	CodeSet		512
	CollateralIdentification <CollId>	[0..1]	Text		513
	AssetNumber <AsstNb>	[0..1]	Text		513
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		513
	RejectionInformation <RjctnInf>	[0..1]	Text		513
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]			513
	CollateralProposalIdentification <CollPrpslId>	[1..1]	Text		514
	Type <Tp>	[1..1]	CodeSet		514
	Response <Rspn>	[1..1]		C4	515
	SecuritiesCollateralResponse <ScetiesCollRspn>	[0..*]		C7	516
	CollateralIdentification <CollId>	[0..1]	Text		517

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		517
	ResponseType <RspnTp>	[1..1]	CodeSet		517
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		517
	RejectionInformation <RjctnInf>	[0..1]	Text		517
	CashCollateralResponse <CshCollRspn>	[0..*]		C8	518
	ResponseType <RspnTp>	[1..1]	CodeSet		518
	CollateralIdentification <CollId>	[0..1]	Text		519
	AssetNumber <AsstNb>	[0..1]	Text		519
	CashAccountIdentification <CshAcctId>	[0..1]	±		519
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		519
	RejectionInformation <RjctnInf>	[0..1]	Text		519
	OtherCollateralResponse <OthrCollRspn>	[0..*]		C9	520
	ResponseType <RspnTp>	[1..1]	CodeSet		520
	CollateralIdentification <CollId>	[0..1]	Text		521
	AssetNumber <AsstNb>	[0..1]	Text		521
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		521
	RejectionInformation <RjctnInf>	[0..1]	Text		521
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]			521
	CollateralProposalIdentification <CollPrpslId>	[1..1]	Text		522
	Type <Tp>	[1..1]	CodeSet		522
	Response <Rspn>	[1..1]		C4	523
	SecuritiesCollateralResponse <SctiesCollRspn>	[0..*]		C7	524
	CollateralIdentification <CollId>	[0..1]	Text		525
	AssetNumber <AsstNb>	[0..1]	Text		525
	ResponseType <RspnTp>	[1..1]	CodeSet		525
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		525
	RejectionInformation <RjctnInf>	[0..1]	Text		525
	CashCollateralResponse <CshCollRspn>	[0..*]		C8	526
	ResponseType <RspnTp>	[1..1]	CodeSet		526
	CollateralIdentification <CollId>	[0..1]	Text		527
	AssetNumber <AsstNb>	[0..1]	Text		527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CashAccountIdentification <CshAcctId>	[0..1]	±		527
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		527
	RejectionInformation <RjctnInf>	[0..1]	Text		527
	OtherCollateralResponse <OthrCollRspn>	[0..*]		C9	528
	ResponseType <RspnTp>	[1..1]	CodeSet		528
	CollateralIdentification <CollId>	[0..1]	Text		529
	AssetNumber <AsstNb>	[0..1]	Text		529
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		529
	RejectionInformation <RjctnInf>	[0..1]	Text		529

7.4.3.1 CollateralProposal <CollPrpsl>

Presence: [1..1]

Definition: Provides the collateral proposal response for the variation margin and optionally the segregated independent amount.

CollateralProposal <CollPrpsl> contains the following **CollateralProposalResponse4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartnMrgn>	[1..1]			505
	CollateralProposalIdentification <CollPrpslId>	[1..1]	Text		506
	Type <Tp>	[1..1]	CodeSet		506
	Response <Rspn>	[1..1]		C4	507
	SecuritiesCollateralResponse <SctiesCollRspn>	[0..*]		C7	508
	CollateralIdentification <CollId>	[0..1]	Text		509
	AssetNumber <AsstNb>	[0..1]	Text		509
	ResponseType <RspnTp>	[1..1]	CodeSet		509
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		509
	RejectionInformation <RjctnInf>	[0..1]	Text		509
	CashCollateralResponse <CshCollRspn>	[0..*]		C8	510
	ResponseType <RspnTp>	[1..1]	CodeSet		510
	CollateralIdentification <CollId>	[0..1]	Text		511
	AssetNumber <AsstNb>	[0..1]	Text		511
	CashAccountIdentification <CshAcctId>	[0..1]	±		511
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		511
	RejectionInformation <RjctnInf>	[0..1]	Text		511
	OtherCollateralResponse <OthrCollRspn>	[0..*]		C9	512
	ResponseType <RspnTp>	[1..1]	CodeSet		512
	CollateralIdentification <CollId>	[0..1]	Text		513
	AssetNumber <AsstNb>	[0..1]	Text		513
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		513
	RejectionInformation <RjctnInf>	[0..1]	Text		513
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]			513
	CollateralProposalIdentification <CollPrpslId>	[1..1]	Text		514
	Type <Tp>	[1..1]	CodeSet		514
	Response <Rspn>	[1..1]		C4	515
	SecuritiesCollateralResponse <SctiesCollRspn>	[0..*]		C7	516
	CollateralIdentification <CollId>	[0..1]	Text		517
	AssetNumber <AsstNb>	[0..1]	Text		517
	ResponseType <RspnTp>	[1..1]	CodeSet		517

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		517
	RejectionInformation <RjctnInf>	[0..1]	Text		517
	CashCollateralResponse <CshCollRspn>	[0..*]		C8	518
	ResponseType <RspnTp>	[1..1]	CodeSet		518
	CollateralIdentification <CollId>	[0..1]	Text		519
	AssetNumber <AsstNb>	[0..1]	Text		519
	CashAccountIdentification <CshAcctId>	[0..1]	±		519
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		519
	RejectionInformation <RjctnInf>	[0..1]	Text		519
	OtherCollateralResponse <OthrCollRspn>	[0..*]		C9	520
	ResponseType <RspnTp>	[1..1]	CodeSet		520
	CollateralIdentification <CollId>	[0..1]	Text		521
	AssetNumber <AsstNb>	[0..1]	Text		521
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		521
	RejectionInformation <RjctnInf>	[0..1]	Text		521

7.4.3.1.1 VariationMargin <VartnMrgn>

Presence: [1..1]

Definition: Provides the collateral proposal response for the variation margin.

VariationMargin <VartnMrgn> contains the following **CollateralProposalResponseType4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralProposalIdentification <CollPrpslId>	[1..1]	Text		506
	Type <Tp>	[1..1]	CodeSet		506
	Response <Rspn>	[1..1]		C4	507
	SecuritiesCollateralResponse <SctiesCollRspn>	[0..*]		C7	508
	CollateralIdentification <CollId>	[0..1]	Text		509
	AssetNumber <AsstNb>	[0..1]	Text		509
	ResponseType <RspnTp>	[1..1]	CodeSet		509
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		509
	RejectionInformation <RjctnInf>	[0..1]	Text		509
	CashCollateralResponse <CshCollRspn>	[0..*]		C8	510
	ResponseType <RspnTp>	[1..1]	CodeSet		510
	CollateralIdentification <CollId>	[0..1]	Text		511
	AssetNumber <AsstNb>	[0..1]	Text		511
	CashAccountIdentification <CshAcctId>	[0..1]	±		511
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		511
	RejectionInformation <RjctnInf>	[0..1]	Text		511
	OtherCollateralResponse <OthrCollRspn>	[0..*]		C9	512
	ResponseType <RspnTp>	[1..1]	CodeSet		512
	CollateralIdentification <CollId>	[0..1]	Text		513
	AssetNumber <AsstNb>	[0..1]	Text		513
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		513
	RejectionInformation <RjctnInf>	[0..1]	Text		513

7.4.3.1.1.1 CollateralProposalIdentification <CollPrpslId>

Presence: [1..1]

Definition: Unique identifier for a collateral proposal.

Datatype: Max35Text on page 1074

7.4.3.1.1.2 Type <Tp>

Presence: [1..1]

Definition: Indicates whether the collateral proposal is an initial or a counter proposal.

Datatype: CollateralProposalResponse1Code on page 1047

CodeName	Name	Definition
INPR	InitialProposal	Indicates that the collateral proposal response is an initial proposal.
COPR	CounterProposal	Indicates that the collateral proposal response is a counter proposal.

7.4.3.1.1.3 Response <Rspn>

Presence: [1..1]

Definition: Provides response details for each of the proposed collateral pieces.

Impacted by: C4 CollateralResponsePresenceRule

Response <Rspn> contains the following **CollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesCollateralResponse <SctiesCollRspn>	[0..*]		C7	508
	CollateralIdentification <CollId>	[0..1]	Text		509
	AssetNumber <AsstNb>	[0..1]	Text		509
	ResponseType <RspnTp>	[1..1]	CodeSet		509
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		509
	RejectionInformation <RjctnInf>	[0..1]	Text		509
	CashCollateralResponse <CshCollRspn>	[0..*]		C8	510
	ResponseType <RspnTp>	[1..1]	CodeSet		510
	CollateralIdentification <CollId>	[0..1]	Text		511
	AssetNumber <AsstNb>	[0..1]	Text		511
	CashAccountIdentification <CshAcctId>	[0..1]	±		511
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		511
	RejectionInformation <RjctnInf>	[0..1]	Text		511
	OtherCollateralResponse <OthrCollRspn>	[0..*]		C9	512
	ResponseType <RspnTp>	[1..1]	CodeSet		512
	CollateralIdentification <CollId>	[0..1]	Text		513
	AssetNumber <AsstNb>	[0..1]	Text		513
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		513
	RejectionInformation <RjctnInf>	[0..1]	Text		513

Constraints

- **CollateralResponsePresenceRule**
 (Rule)

CashCollateralResponse or SecuritiesCollateralResponse or OtherCollateralResponse must be present at least once.

Following Must be True

- /CashCollateralResponse[*] Must be present
- Or /SecuritiesCollateralResponse[*] Must be present
- Or /OtherCollateralResponse[*] Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00359
- *Error Text:* Either CashCollateral or SecuritiesCollateral or OtherCollateral Response must be present at least once.

7.4.3.1.1.3.1 SecuritiesCollateralResponse <SctiesCollRspn>

Presence: [0..*]

Definition: Provides details on the securities collateral proposal.

Impacted by: C7 ProposalRejectionRule

SecuritiesCollateralResponse <SctiesCollRspn> contains the following **SecuritiesCollateralResponse2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		509
	AssetNumber <AsstNb>	[0..1]	Text		509
	ResponseType <RspnTp>	[1..1]	CodeSet		509
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		509
	RejectionInformation <RjctnInf>	[0..1]	Text		509

Constraints

- **ProposalRejectionRule**

(Rule)

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

- /RejectionReason Must be present
- Or /RejectionInformation Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00358

– *Error Text:* Rejection Reason must be present.

7.4.3.1.1.3.1.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

7.4.3.1.1.3.1.2 AssetNumber <AsstNb>

Presence: [0..1]

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

Datatype: Max35Text on page 1074

7.4.3.1.1.3.1.3 ResponseType <RspnTp>

Presence: [1..1]

Definition: Specifies the status of the collateral proposal.

Datatype: Status4Code on page 1067

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

7.4.3.1.1.3.1.4 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Datatype: RejectionReason68Code on page 1065

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

7.4.3.1.1.3.1.5 RejectionInformation <RjctnInf>

Presence: [0..1]

Definition: Additional information regarding why the collateral proposal has a rejected status.

Datatype: Max35Text on page 1074

7.4.3.1.1.3.2 CashCollateralResponse <CshCollRspn>

Presence: [0..*]

Definition: Provides details on the cash collateral proposal.

Impacted by: C8 ProposalRejectionRule

CashCollateralResponse <CshCollRspn> contains the following **CashCollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		510
	CollateralIdentification <CollId>	[0..1]	Text		511
	AssetNumber <AsstNb>	[0..1]	Text		511
	CashAccountIdentification <CshAcctId>	[0..1]	±		511
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		511
	RejectionInformation <RjctnInf>	[0..1]	Text		511

Constraints

- **ProposalRejectionRule**

(Rule)

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

```
On Condition
  /ResponseType is equal to value 'Rejected'
Following Must be True
  /RejectionReason Must be present
Or
  /RejectionInformation Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00358
- *Error Text:* Rejection Reason must be present.

7.4.3.1.1.3.2.1 ResponseType <RspnTp>

Presence: [1..1]

Definition: Specifies the status of the collateral proposal.

Datatype: Status4Code on page 1067

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

7.4.3.1.1.3.2.2 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: [Max35Text on page 1074](#)

7.4.3.1.1.3.2.3 AssetNumber <AsstNb>

Presence: [0..1]

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

Datatype: [Max35Text on page 1074](#)

7.4.3.1.1.3.2.4 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

CashAccountIdentification <CshAcctId> contains one of the following elements (see [AccountIdentification4Choice on page 890](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	890
Or}	Other <Othr>	[1..1]	±		890

7.4.3.1.1.3.2.5 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Datatype: [RejectionReason68Code on page 1065](#)

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

7.4.3.1.1.3.2.6 RejectionInformation <RjctnInf>

Presence: [0..1]

Definition: Additional information regarding why the collateral proposal has a rejected status.

Datatype: [Max35Text on page 1074](#)

7.4.3.1.1.3.3 OtherCollateralResponse <OthrCollRspn>

Presence: [0..*]

Definition: Provides details on other collateral proposal.

Impacted by: [C9 ProposalRejectionRule](#)

OtherCollateralResponse <OthrCollRspn> contains the following **OtherCollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		512
	CollateralIdentification <CollId>	[0..1]	Text		513
	AssetNumber <AsstNb>	[0..1]	Text		513
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		513
	RejectionInformation <RjctnInf>	[0..1]	Text		513

Constraints

- **ProposalRejectionRule**

(Rule)

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

/RejectionReason Must be present

Or /RejectionInformation Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00358
- *Error Text:* Rejection Reason must be present.

7.4.3.1.1.3.3.1 ResponseType <RspnTp>

Presence: [1..1]

Definition: Specifies the status of the collateral proposal.

Datatype: [Status4Code on page 1067](#)

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

7.4.3.1.1.3.3.2 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

7.4.3.1.1.3.3.3 AssetNumber <AsstNb>

Presence: [0..1]

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

Datatype: Max35Text on page 1074

7.4.3.1.1.3.3.4 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Datatype: RejectionReason68Code on page 1065

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

7.4.3.1.1.3.3.5 RejectionInformation <RjctnInf>

Presence: [0..1]

Definition: Additional information regarding why the collateral proposal has a rejected status.

Datatype: Max35Text on page 1074

7.4.3.1.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides the collateral proposal response for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following
CollateralProposalResponseType4 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralProposalIdentification <CollPrpslId>	[1..1]	Text		514
	Type <Tp>	[1..1]	CodeSet		514
	Response <Rspn>	[1..1]		C4	515
	SecuritiesCollateralResponse <SctiesCollRspn>	[0..*]		C7	516
	CollateralIdentification <CollId>	[0..1]	Text		517
	AssetNumber <AsstNb>	[0..1]	Text		517
	ResponseType <RspnTp>	[1..1]	CodeSet		517
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		517
	RejectionInformation <RjctnInf>	[0..1]	Text		517
	CashCollateralResponse <CshCollRspn>	[0..*]		C8	518
	ResponseType <RspnTp>	[1..1]	CodeSet		518
	CollateralIdentification <CollId>	[0..1]	Text		519
	AssetNumber <AsstNb>	[0..1]	Text		519
	CashAccountIdentification <CshAcctId>	[0..1]	±		519
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		519
	RejectionInformation <RjctnInf>	[0..1]	Text		519
	OtherCollateralResponse <OthrCollRspn>	[0..*]		C9	520
	ResponseType <RspnTp>	[1..1]	CodeSet		520
	CollateralIdentification <CollId>	[0..1]	Text		521
	AssetNumber <AsstNb>	[0..1]	Text		521
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		521
	RejectionInformation <RjctnInf>	[0..1]	Text		521

7.4.3.1.2.1 CollateralProposalIdentification <CollPrpslId>

Presence: [1..1]

Definition: Unique identifier for a collateral proposal.

Datatype: Max35Text on page 1074

7.4.3.1.2.2 Type <Tp>

Presence: [1..1]

Definition: Indicates whether the collateral proposal is an initial or a counter proposal.

Datatype: CollateralProposalResponse1Code on page 1047

CodeName	Name	Definition
INPR	InitialProposal	Indicates that the collateral proposal response is an initial proposal.
COPR	CounterProposal	Indicates that the collateral proposal response is a counter proposal.

7.4.3.1.2.3 Response <Rspn>

Presence: [1..1]

Definition: Provides response details for each of the proposed collateral pieces.

Impacted by: C4 CollateralResponsePresenceRule

Response <Rspn> contains the following **CollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesCollateralResponse <SctiesCollRspn>	[0..*]		C7	516
	CollateralIdentification <CollId>	[0..1]	Text		517
	AssetNumber <AsstNb>	[0..1]	Text		517
	ResponseType <RspnTp>	[1..1]	CodeSet		517
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		517
	RejectionInformation <RjctnInf>	[0..1]	Text		517
	CashCollateralResponse <CshCollRspn>	[0..*]		C8	518
	ResponseType <RspnTp>	[1..1]	CodeSet		518
	CollateralIdentification <CollId>	[0..1]	Text		519
	AssetNumber <AsstNb>	[0..1]	Text		519
	CashAccountIdentification <CshAcctId>	[0..1]	±		519
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		519
	RejectionInformation <RjctnInf>	[0..1]	Text		519
	OtherCollateralResponse <OthrCollRspn>	[0..*]		C9	520
	ResponseType <RspnTp>	[1..1]	CodeSet		520
	CollateralIdentification <CollId>	[0..1]	Text		521
	AssetNumber <AsstNb>	[0..1]	Text		521
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		521
	RejectionInformation <RjctnInf>	[0..1]	Text		521

Constraints

- **CollateralResponsePresenceRule**
 (Rule)

CashCollateralResponse or SecuritiesCollateralResponse or OtherCollateralResponse must be present at least once.

Following Must be True

- /CashCollateralResponse[*] Must be present
- Or /SecuritiesCollateralResponse[*] Must be present
- Or /OtherCollateralResponse[*] Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00359
- *Error Text:* Either CashCollateral or SecuritiesCollateral or OtherCollateral Response must be present at least once.

7.4.3.1.2.3.1 SecuritiesCollateralResponse <SctiesCollRspn>

Presence: [0..*]

Definition: Provides details on the securities collateral proposal.

Impacted by: C7 ProposalRejectionRule

SecuritiesCollateralResponse <SctiesCollRspn> contains the following **SecuritiesCollateralResponse2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		517
	AssetNumber <AsstNb>	[0..1]	Text		517
	ResponseType <RspnTp>	[1..1]	CodeSet		517
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		517
	RejectionInformation <RjctnInf>	[0..1]	Text		517

Constraints

- **ProposalRejectionRule**

(Rule)

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

- /RejectionReason Must be present
- Or /RejectionInformation Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00358

– *Error Text:* Rejection Reason must be present.

7.4.3.1.2.3.1.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

7.4.3.1.2.3.1.2 AssetNumber <AsstNb>

Presence: [0..1]

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

Datatype: Max35Text on page 1074

7.4.3.1.2.3.1.3 ResponseType <RspnTp>

Presence: [1..1]

Definition: Specifies the status of the collateral proposal.

Datatype: Status4Code on page 1067

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

7.4.3.1.2.3.1.4 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Datatype: RejectionReason68Code on page 1065

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

7.4.3.1.2.3.1.5 RejectionInformation <RjctnInf>

Presence: [0..1]

Definition: Additional information regarding why the collateral proposal has a rejected status.

Datatype: Max35Text on page 1074

7.4.3.1.2.3.2 CashCollateralResponse <CshCollRspn>

Presence: [0..*]

Definition: Provides details on the cash collateral proposal.

Impacted by: C8 ProposalRejectionRule

CashCollateralResponse <CshCollRspn> contains the following **CashCollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		518
	CollateralIdentification <CollId>	[0..1]	Text		519
	AssetNumber <AsstNb>	[0..1]	Text		519
	CashAccountIdentification <CshAcctId>	[0..1]	±		519
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		519
	RejectionInformation <RjctnInf>	[0..1]	Text		519

Constraints

- **ProposalRejectionRule**

(Rule)

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition

 /ResponseType is equal to value 'Rejected'

Following Must be True

 /RejectionReason Must be present

 Or /RejectionInformation Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00358
- *Error Text:* Rejection Reason must be present.

7.4.3.1.2.3.2.1 ResponseType <RspnTp>

Presence: [1..1]

Definition: Specifies the status of the collateral proposal.

Datatype: Status4Code on page 1067

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

7.4.3.1.2.3.2.2 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: [Max35Text on page 1074](#)

7.4.3.1.2.3.2.3 AssetNumber <AsstNb>

Presence: [0..1]

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

Datatype: [Max35Text on page 1074](#)

7.4.3.1.2.3.2.4 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

CashAccountIdentification <CshAcctId> contains one of the following elements (see [AccountIdentification4Choice on page 890](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	890
Or}	Other <Othr>	[1..1]	±		890

7.4.3.1.2.3.2.5 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Datatype: [RejectionReason68Code on page 1065](#)

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

7.4.3.1.2.3.2.6 RejectionInformation <RjctnInf>

Presence: [0..1]

Definition: Additional information regarding why the collateral proposal has a rejected status.

Datatype: [Max35Text on page 1074](#)

7.4.3.1.2.3.3 OtherCollateralResponse <OthrCollRspn>

Presence: [0..*]

Definition: Provides details on other collateral proposal.

Impacted by: [C9 ProposalRejectionRule](#)

OtherCollateralResponse <OthrCollRspn> contains the following **OtherCollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		520
	CollateralIdentification <CollId>	[0..1]	Text		521
	AssetNumber <AsstNb>	[0..1]	Text		521
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		521
	RejectionInformation <RjctnInf>	[0..1]	Text		521

Constraints

- **ProposalRejectionRule**

(Rule)

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

/RejectionReason Must be present

Or /RejectionInformation Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00358
- *Error Text:* Rejection Reason must be present.

7.4.3.1.2.3.3.1 ResponseType <RspnTp>

Presence: [1..1]

Definition: Specifies the status of the collateral proposal.

Datatype: [Status4Code on page 1067](#)

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

7.4.3.1.2.3.3.2 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

7.4.3.1.2.3.3.3 AssetNumber <AsstNb>

Presence: [0..1]

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

Datatype: Max35Text on page 1074

7.4.3.1.2.3.3.4 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Datatype: RejectionReason68Code on page 1065

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

7.4.3.1.2.3.3.5 RejectionInformation <RjctnInf>

Presence: [0..1]

Definition: Additional information regarding why the collateral proposal has a rejected status.

Datatype: Max35Text on page 1074

7.4.3.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides the collateral proposal response for the segregated independent amount only.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following
CollateralProposalResponseType4 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralProposalIdentification <CollPrpslId>	[1..1]	Text		522
	Type <Tp>	[1..1]	CodeSet		522
	Response <Rspn>	[1..1]		C4	523
	SecuritiesCollateralResponse <SctiesCollRspn>	[0..*]		C7	524
	CollateralIdentification <CollId>	[0..1]	Text		525
	AssetNumber <AsstNb>	[0..1]	Text		525
	ResponseType <RspnTp>	[1..1]	CodeSet		525
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		525
	RejectionInformation <RjctnInf>	[0..1]	Text		525
	CashCollateralResponse <CshCollRspn>	[0..*]		C8	526
	ResponseType <RspnTp>	[1..1]	CodeSet		526
	CollateralIdentification <CollId>	[0..1]	Text		527
	AssetNumber <AsstNb>	[0..1]	Text		527
	CashAccountIdentification <CshAcctId>	[0..1]	±		527
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		527
	RejectionInformation <RjctnInf>	[0..1]	Text		527
	OtherCollateralResponse <OthrCollRspn>	[0..*]		C9	528
	ResponseType <RspnTp>	[1..1]	CodeSet		528
	CollateralIdentification <CollId>	[0..1]	Text		529
	AssetNumber <AsstNb>	[0..1]	Text		529
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		529
	RejectionInformation <RjctnInf>	[0..1]	Text		529

7.4.3.2.1 CollateralProposalIdentification <CollPrpslId>

Presence: [1..1]

Definition: Unique identifier for a collateral proposal.

Datatype: Max35Text on page 1074

7.4.3.2.2 Type <Tp>

Presence: [1..1]

Definition: Indicates whether the collateral proposal is an initial or a counter proposal.

Datatype: CollateralProposalResponse1Code on page 1047

CodeName	Name	Definition
INPR	InitialProposal	Indicates that the collateral proposal response is an initial proposal.
COPR	CounterProposal	Indicates that the collateral proposal response is a counter proposal.

7.4.3.2.3 Response <Rspn>

Presence: [1..1]

Definition: Provides response details for each of the proposed collateral pieces.

Impacted by: C4 CollateralResponsePresenceRule

Response <Rspn> contains the following **CollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesCollateralResponse <SctiesCollRspn>	[0..*]		C7	524
	CollateralIdentification <CollId>	[0..1]	Text		525
	AssetNumber <AsstNb>	[0..1]	Text		525
	ResponseType <RspnTp>	[1..1]	CodeSet		525
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		525
	RejectionInformation <RjctnInf>	[0..1]	Text		525
	CashCollateralResponse <CshCollRspn>	[0..*]		C8	526
	ResponseType <RspnTp>	[1..1]	CodeSet		526
	CollateralIdentification <CollId>	[0..1]	Text		527
	AssetNumber <AsstNb>	[0..1]	Text		527
	CashAccountIdentification <CshAcctId>	[0..1]	±		527
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		527
	RejectionInformation <RjctnInf>	[0..1]	Text		527
	OtherCollateralResponse <OthrCollRspn>	[0..*]		C9	528
	ResponseType <RspnTp>	[1..1]	CodeSet		528
	CollateralIdentification <CollId>	[0..1]	Text		529
	AssetNumber <AsstNb>	[0..1]	Text		529
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		529
	RejectionInformation <RjctnInf>	[0..1]	Text		529

Constraints

- **CollateralResponsePresenceRule**
 (Rule)

CashCollateralResponse or SecuritiesCollateralResponse or OtherCollateralResponse must be present at least once.

Following Must be True

- /CashCollateralResponse[*] Must be present
- Or /SecuritiesCollateralResponse[*] Must be present
- Or /OtherCollateralResponse[*] Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00359
- *Error Text:* Either CashCollateral or SecuritiesCollateral or OtherCollateral Response must be present at least once.

7.4.3.2.3.1 SecuritiesCollateralResponse <SctiesCollRspn>

Presence: [0..*]

Definition: Provides details on the securities collateral proposal.

Impacted by: C7 ProposalRejectionRule

SecuritiesCollateralResponse <SctiesCollRspn> contains the following **SecuritiesCollateralResponse2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		525
	AssetNumber <AsstNb>	[0..1]	Text		525
	ResponseType <RspnTp>	[1..1]	CodeSet		525
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		525
	RejectionInformation <RjctnInf>	[0..1]	Text		525

Constraints

- **ProposalRejectionRule**

(Rule)

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

- /RejectionReason Must be present
- Or /RejectionInformation Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00358

– *Error Text:* Rejection Reason must be present.

7.4.3.2.3.1.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

7.4.3.2.3.1.2 AssetNumber <AsstNb>

Presence: [0..1]

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

Datatype: Max35Text on page 1074

7.4.3.2.3.1.3 ResponseType <RspnTp>

Presence: [1..1]

Definition: Specifies the status of the collateral proposal.

Datatype: Status4Code on page 1067

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

7.4.3.2.3.1.4 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Datatype: RejectionReason68Code on page 1065

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

7.4.3.2.3.1.5 RejectionInformation <RjctnInf>

Presence: [0..1]

Definition: Additional information regarding why the collateral proposal has a rejected status.

Datatype: Max35Text on page 1074

7.4.3.2.3.2 CashCollateralResponse <CshCollRspn>

Presence: [0..*]

Definition: Provides details on the cash collateral proposal.

Impacted by: C8 ProposalRejectionRule

CashCollateralResponse <CshCollRspn> contains the following **CashCollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		526
	CollateralIdentification <CollId>	[0..1]	Text		527
	AssetNumber <AsstNb>	[0..1]	Text		527
	CashAccountIdentification <CshAcctId>	[0..1]	±		527
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		527
	RejectionInformation <RjctnInf>	[0..1]	Text		527

Constraints

- **ProposalRejectionRule**

(Rule)

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

```
On Condition
  /ResponseType is equal to value 'Rejected'
Following Must be True
  /RejectionReason Must be present
Or
  /RejectionInformation Must be present
```

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00358
- *Error Text:* Rejection Reason must be present.

7.4.3.2.3.2.1 ResponseType <RspnTp>

Presence: [1..1]

Definition: Specifies the status of the collateral proposal.

Datatype: Status4Code on page 1067

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

7.4.3.2.3.2.2 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: [Max35Text on page 1074](#)

7.4.3.2.3.2.3 AssetNumber <AsstNb>

Presence: [0..1]

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

Datatype: [Max35Text on page 1074](#)

7.4.3.2.3.2.4 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

CashAccountIdentification <CshAcctId> contains one of the following elements (see [AccountIdentification4Choice on page 890](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	890
Or}	Other <Othr>	[1..1]	±		890

7.4.3.2.3.2.5 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Datatype: [RejectionReason68Code on page 1065](#)

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

7.4.3.2.3.2.6 RejectionInformation <RjctnInf>

Presence: [0..1]

Definition: Additional information regarding why the collateral proposal has a rejected status.

Datatype: [Max35Text on page 1074](#)

7.4.3.2.3.3 OtherCollateralResponse <OthrCollRspn>

Presence: [0..*]

Definition: Provides details on other collateral proposal.

Impacted by: [C9 ProposalRejectionRule](#)

OtherCollateralResponse <OthrCollRspn> contains the following **OtherCollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		528
	CollateralIdentification <CollId>	[0..1]	Text		529
	AssetNumber <AsstNb>	[0..1]	Text		529
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		529
	RejectionInformation <RjctnInf>	[0..1]	Text		529

Constraints

- **ProposalRejectionRule**

(Rule)

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

/RejectionReason Must be present

Or /RejectionInformation Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00358
- *Error Text:* Rejection Reason must be present.

7.4.3.2.3.3.1 ResponseType <RspnTp>

Presence: [1..1]

Definition: Specifies the status of the collateral proposal.

Datatype: [Status4Code on page 1067](#)

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

7.4.3.2.3.3.2 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

7.4.3.2.3.3.3 AssetNumber <AsstNb>

Presence: [0..1]

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

Datatype: Max35Text on page 1074

7.4.3.2.3.3.4 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Datatype: RejectionReason68Code on page 1065

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

7.4.3.2.3.3.5 RejectionInformation <RjctnInf>

Presence: [0..1]

Definition: Additional information regarding why the collateral proposal has a rejected status.

Datatype: Max35Text on page 1074

7.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C10 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 958 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		958
	Envelope <Envlp>	[1..1]	(External Schema)		959

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 colr.009.001.05** **MarginCallDisputeNotificationV05**

8.1 **MessageDefinition Functionality**

Scope

The MarginCallDisputeNotification message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to acknowledge the notification of the dispute (either full or partial dispute) of the MarginCallRequest. The message will detail the amount of the dispute and the reason.

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

Usage

When there is a dispute by the collateral giver to the collateral taker a MarginCallDisputeNotification message is sent with the disputed amount (full or partial) stating the reason why the margin call is being disputed.

Outline

The MarginCallDisputeNotificationV05 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

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

C. DisputeNotification

Details of the dispute notification.

D. SupplementaryData

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

8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MrgnCallDsptNfctn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		535
	Obligation <Oblgtn>	[1..1]		C3, C4	535
	PartyA <PtyA>	[1..1]			537
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	537
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		538
Or}	NameAndAddress <NmAndAdr>	[1..1]			538
	Name <Nm>	[1..1]	Text		538
	Address <Adr>	[1..1]	±		539
	ServicingPartyA <SvcbgPtyA>	[0..1]			539
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	539
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		540
Or}	NameAndAddress <NmAndAdr>	[1..1]			540
	Name <Nm>	[1..1]	Text		540
	Address <Adr>	[1..1]	±		540
	PartyB <PtyB>	[1..1]			541
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	541
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		542
Or}	NameAndAddress <NmAndAdr>	[1..1]			542
	Name <Nm>	[1..1]	Text		542
	Address <Adr>	[1..1]	±		542
	ServicingPartyB <SvcbgPtyB>	[0..1]			543
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	543
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		543
Or}	NameAndAddress <NmAndAdr>	[1..1]			544
	Name <Nm>	[1..1]	Text		544
	Address <Adr>	[1..1]	±		544
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		544
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		545

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposureType <XpsrTp>	[0..1]	CodeSet		545
	ValuationDate <ValtnDt>	[1..1]	±		547
	DisputeNotification <DsptNtfctn>	[1..1]			547
{Or	DisputeNotificationDetails <DsptNtfctnDtls>	[1..1]			548
	VariationMarginDispute <VartnMrgnDspt>	[1..1]			548
	DisputeDetails <DsptDtls>	[1..1]	±		548
	ResolutionTypeDetails <RsltnTpDtls>	[0..*]	±		548
	SegregatedIndependentAmountDispute <SgrtdIndpdntAmtDspt>	[0..1]			549
	DisputeDetails <DsptDtls>	[1..1]	±		549
	DisputeResolutionType1Choice <DsptRsltnTp1Chc>	[0..*]	±		549
Or}	SegregatedIndependentAmountDisputeDetails <SgrtdIndpdntAmtDsptDtls>	[1..1]			549
	DisputeDetails <DsptDtls>	[1..1]	±		550
	DisputeResolutionType1Choice <DsptRsltnTp1Chc>	[0..*]	±		550
	SupplementaryData <SplmtryData>	[0..*]	±	C7	550

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 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 CollateralAccountOrBlockchainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C4 CollateralAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification 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.

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 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 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as know by the instructing party.

Datatype: Max35Text on page 1074

8.4.2 Obligation <Oblgtn>

Presence: [1..1]

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

Impacted by: C3 CollateralAccountOrBlockChainAddress1Rule, C4 CollateralAccountOrBlockChainAddress2Rule

Obligation <Oblgtn> contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			537
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	537
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		538
Or}	NameAndAddress <NmAndAdr>	[1..1]			538
	Name <Nm>	[1..1]	Text		538
	Address <Adr>	[1..1]	±		539
	ServicingPartyA <SvcgPtyA>	[0..1]			539
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	539
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		540
Or}	NameAndAddress <NmAndAdr>	[1..1]			540
	Name <Nm>	[1..1]	Text		540
	Address <Adr>	[1..1]	±		540
	PartyB <PtyB>	[1..1]			541
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	541
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		542
Or}	NameAndAddress <NmAndAdr>	[1..1]			542
	Name <Nm>	[1..1]	Text		542
	Address <Adr>	[1..1]	±		542
	ServicingPartyB <SvcgPtyB>	[0..1]			543
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	543
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		543
Or}	NameAndAddress <NmAndAdr>	[1..1]			544
	Name <Nm>	[1..1]	Text		544
	Address <Adr>	[1..1]	±		544
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		544
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		545
	ExposureType <XpsrTp>	[0..1]	CodeSet		545
	ValuationDate <ValtnDt>	[1..1]	±		547

Constraints

• **CollateralAccountOrBlockchainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

• **CollateralAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

8.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	537
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		538
Or}	NameAndAddress <NmAndAdr>	[1..1]			538
	Name <Nm>	[1..1]	Text		538
	Address <Adr>	[1..1]	±		539

8.4.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

8.4.2.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

8.4.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		538
	Address <Adr>	[1..1]	±		539

8.4.2.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

8.4.2.1.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2 on page 1039](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

8.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	539
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		540
Or}	NameAndAddress <NmAndAdr>	[1..1]			540
	Name <Nm>	[1..1]	Text		540
	Address <Adr>	[1..1]	±		540

8.4.2.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: [C2 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 1069](#)

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.

8.4.2.2.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

8.4.2.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		540
	Address <Adr>	[1..1]	±		540

8.4.2.2.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

8.4.2.2.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

8.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	541
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		542
Or}	NameAndAddress <NmAndAdr>	[1..1]			542
	Name <Nm>	[1..1]	Text		542
	Address <Adr>	[1..1]	±		542

8.4.2.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: [AnyBICDec2014Identifier](#) on page 1069

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.

8.4.2.3.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

8.4.2.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		542
	Address <Adr>	[1..1]	±		542

8.4.2.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

8.4.2.3.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCldd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

8.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	543
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		543
Or}	NameAndAddress <NmAndAdr>	[1..1]			544
	Name <Nm>	[1..1]	Text		544
	Address <Adr>	[1..1]	±		544

8.4.2.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

8.4.2.4.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

8.4.2.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		544
	Address <Adr>	[1..1]	±		544

8.4.2.4.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

8.4.2.4.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

8.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

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

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

8.4.2.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

8.4.2.7 ExposureType <XpsrTp>

Presence: [0..1]

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

Datatype: [ExposureType11Code](#) on page 1053

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.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
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

CodeName	Name	Definition
		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).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	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.
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.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

8.4.2.8 ValuationDate <ValtnDt>

Presence: [1..1]

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

ValuationDate <ValtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

8.4.3 DisputeNotification <DsptNtfctn>

Presence: [1..1]

Definition: Details of the dispute notification.

DisputeNotification <DsptNtfctn> contains one of the following **DisputeNotification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DisputeNotificationDetails <DsptNtfctnDtls>	[1..1]			548
	VariationMarginDispute <VartnMrgnDspt>	[1..1]			548
	DisputeDetails <DsptDtls>	[1..1]	±		548
	ResolutionTypeDetails <RsltnTpDtls>	[0..*]	±		548
	SegregatedIndependentAmountDispute <SgrtdIndpdntAmtDspt>	[0..1]			549
	DisputeDetails <DsptDtls>	[1..1]	±		549
	DisputeResolutionType1Choice <DsptRsltnTp1Chc>	[0..*]	±		549
Or}	SegregatedIndependentAmountDisputeDetails <SgrtdIndpdntAmtDsptDtls>	[1..1]			549
	DisputeDetails <DsptDtls>	[1..1]	±		550
	DisputeResolutionType1Choice <DsptRsltnTp1Chc>	[0..*]	±		550

8.4.3.1 DisputeNotificationDetails <DsptNtfctnDtls>

Presence: [1..1]

Definition: Provides the dispute notification details for the variation margin and optionally the segregated independent amount.

DisputeNotificationDetails <DsptNtfctnDtls> contains the following **DisputeNotification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginDispute <VartnMrgnDspt>	[1..1]			548
	DisputeDetails <DsptDtls>	[1..1]	±		548
	ResolutionTypeDetails <RsltnTpDtls>	[0..*]	±		548
	SegregatedIndependentAmountDispute <SgrtdIndpdntAmtDspt>	[0..1]			549
	DisputeDetails <DsptDtls>	[1..1]	±		549
	DisputeResolutionType1Choice <DsptRsltnTp1Chc>	[0..*]	±		549

8.4.3.1.1 VariationMarginDispute <VartnMrgnDspt>

Presence: [1..1]

Definition: Provides the dispute notification details for the variation margin.

VariationMarginDispute <VartnMrgnDspt> contains the following **VariationMarginDispute1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DisputeDetails <DsptDtls>	[1..1]	±		548
	ResolutionTypeDetails <RsltnTpDtls>	[0..*]	±		548

8.4.3.1.1.1 DisputeDetails <DsptDtls>

Presence: [1..1]

Definition: Details of the disputed instruction.

DisputeDetails <DsptDtls> contains the following elements (see [Dispute1](#) on page 907 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		907
	DisputedAmount <DsptdAmt>	[1..1]	Amount	C1, C6	907
	DisputeDate <DsptDt>	[1..1]	Date		908

8.4.3.1.1.2 ResolutionTypeDetails <RsltnTpDtls>

Presence: [0..*]

Definition: Specifies the type of dispute that is to be resolved regarding the disputed collateral amount.

ResolutionTypeDetails <RsltnTpDtls> contains one of the following elements (see [DisputeResolutionType2Choice](#) on page 908 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		908
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		909

8.4.3.1.2 SegregatedIndependentAmountDispute <SgrtdIndpdntAmtDspt>

Presence: [0..1]

Definition: Provides the dispute notification details for the segregated independent amount.

SegregatedIndependentAmountDispute <SgrtdIndpdntAmtDspt> contains the following **SegregatedIndependentAmountDispute2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DisputeDetails <DsptDtls>	[1..1]	±		549
	DisputeResolutionType1Choice <DsptRsltnTp1Chc>	[0..*]	±		549

8.4.3.1.2.1 DisputeDetails <DsptDtls>

Presence: [1..1]

Definition: Details of the disputed instruction.

DisputeDetails <DsptDtls> contains the following elements (see [Dispute1](#) on page 907 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		907
	DisputedAmount <DsptdAmt>	[1..1]	Amount	C1, C6	907
	DisputeDate <DsptDt>	[1..1]	Date		908

8.4.3.1.2.2 DisputeResolutionType1Choice <DsptRsltnTp1Chc>

Presence: [0..*]

Definition: Specifies the type of dispute that is to be resolved regarding the disputed collateral amount.

DisputeResolutionType1Choice <DsptRsltnTp1Chc> contains one of the following elements (see [DisputeResolutionType1Choice](#) on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		910
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		910

8.4.3.2 SegregatedIndependentAmountDisputeDetails <SgrtdIndpdntAmtDsptDtls>

Presence: [1..1]

Definition: Provides the dispute notification details for the segregated independent amount only.

SegregatedIndependentAmountDisputeDetails <SgrtdIndpdntAmtDsptDtIs> contains the following **SegregatedIndependentAmountDispute2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DisputeDetails <DsptDtIs>	[1..1]	±		550
	DisputeResolutionType1Choice <DsptRsltnTp1Chc>	[0..*]	±		550

8.4.3.2.1 DisputeDetails <DsptDtIs>

Presence: [1..1]

Definition: Details of the disputed instruction.

DisputeDetails <DsptDtIs> contains the following elements (see [Dispute1](#) on page 907 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		907
	DisputedAmount <DsptdAmt>	[1..1]	Amount	C1, C6	907
	DisputeDate <DsptDt>	[1..1]	Date		908

8.4.3.2.2 DisputeResolutionType1Choice <DsptRsltnTp1Chc>

Presence: [0..*]

Definition: Specifies the type of dispute that is to be resolved regarding the disputed collateral amount.

DisputeResolutionType1Choice <DsptRsltnTp1Chc> contains one of the following elements (see [DisputeResolutionType1Choice](#) on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		910
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		910

8.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C7 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 958 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		958
	Envelope <Envlp>	[1..1]	(External Schema)		959

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 colr.010.001.05 CollateralSubstitutionRequestV05

9.1 MessageDefinition Functionality

Scope

The CollateralSubstitutionRequest message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to request a substitution of collateral by specifying the collateral to be returned and proposing the new type(s) of collateral to be delivered. Note: There are cases where the collateral taker can initiate the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.

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

Usage

The CollateralSubstitutionRequest message can be sent by either the collateral giver or collateral taker in order to substitute collateral that is already held by the other party.

Outline

The CollateralSubstitutionRequestV05 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

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

C. Agreement

Agreement details for the over the counter market.

D. CollateralSubstitutionReturn

Provides details about the collateral that will be returned.

E. CollateralSubstitutionDeliver

Provides details about the collateral that will be delivered.

F. SupplementaryData

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

9.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root <Document> <CollSbstitnReq></i>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		565
	Obligation <Oblgtn>	[1..1]		C7, C8	565
	PartyA <PtyA>	[1..1]			567
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	567
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		568
Or}	NameAndAddress <NmAndAdr>	[1..1]			568
	Name <Nm>	[1..1]	Text		568
	Address <Adr>	[1..1]	±		569
	ServicingPartyA <SvchgPtyA>	[0..1]			569
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	569
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		570
Or}	NameAndAddress <NmAndAdr>	[1..1]			570
	Name <Nm>	[1..1]	Text		570
	Address <Adr>	[1..1]	±		570
	PartyB <PtyB>	[1..1]			571
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	571
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		572
Or}	NameAndAddress <NmAndAdr>	[1..1]			572
	Name <Nm>	[1..1]	Text		572
	Address <Adr>	[1..1]	±		572
	ServicingPartyB <SvchgPtyB>	[0..1]			573
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	573
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		573
Or}	NameAndAddress <NmAndAdr>	[1..1]			574
	Name <Nm>	[1..1]	Text		574
	Address <Adr>	[1..1]	±		574
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		574
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		575

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposureType <XpsrTp>	[0..1]	CodeSet		575
	ValuationDate <ValtnDt>	[1..1]	±		577
	Agreement <Agrmt>	[0..1]			577
	AgreementDetails <AgrmtDtls>	[1..1]	Text		577
	AgreementIdentification <AgrmtId>	[0..1]	Text		577
	AgreementDate <AgrmtDt>	[1..1]	Date		578
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C3	578
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		578
	CollateralSubstitutionReturn <CollSbsttnRtr>	[1..1]		C30	578
	CollateralSubstitutionSequence <CollSbsttnSeq>	[1..1]	CodeSet		581
	SubstitutionRequirement <SbsttnRqrmnt>	[1..1]	Amount	C3, C10	581
	CollateralSubstitutionType <CollSbsttnTp>	[1..1]	CodeSet		582
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		582
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C25	582
	CollateralIdentification <CollId>	[0..1]	Text		584
	AssetNumber <AsstNb>	[0..1]	Text		584
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	584
	MaturityDate <MtrtyDt>	[0..1]	±		586
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		586
	Quantity <Qty>	[1..1]	±	C15	586
	Price <Pric>	[0..1]	±		587
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	587
	Haircut <Hrcut>	[0..1]	Rate		588
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	588
	ValueDate <ValDt>	[0..1]	Date		588
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		588
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		589
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		589

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementParameters <SttlmParams>	[0..1]	±		590
	CashCollateral <CshColl>	[0..*]	±		591
	OtherCollateral <OthrColl>	[0..*]		C22, C27	591
	CollateralIdentification <CollId>	[0..1]	Text		593
	AssetNumber <AsstNb>	[0..1]	Text		593
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		593
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	593
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	594
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			595
	Description <Desc>	[1..1]	Text		595
	Quantity <Qty>	[0..1]	±	C15	595
	IssueDate <IsseDt>	[0..1]	±		596
	ExpiryDate <XpryDt>	[0..1]	±		596
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		596
	Issuer <Issr>	[0..1]			597
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	597
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		597
Or}	NameAndAddress <NmAndAdr>	[1..1]			598
	Name <Nm>	[1..1]	Text		598
	Address <Adr>	[1..1]	±		598
	ValueDate <ValDt>	[0..1]	Date		598
	ExchangeRate <XchgRate>	[0..1]	Rate		599
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	599
	Haircut <Hrcut>	[0..1]	Rate		599
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	599
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		600
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		601
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		601
	LinkedReferences <LkdRefs>	[0..1]			601

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		602
	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[0..1]	Text		602
	CollateralSubstitutionDeliver <CollSbsttnDlvr>	[0..1]		C31	602
	CollateralSubstitutionSequence <CollSbsttnSeq>	[1..1]	CodeSet		605
	SubstitutionRequirement <SbsttnRqrmnt>	[1..1]	Amount	C3, C10	605
	CollateralSubstitutionType <CollSbsttnTp>	[1..1]	CodeSet		606
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		606
	SecuritiesCollateral <SctiesColl>	[0..*]		C23, C28	606
	CollateralIdentification <CollId>	[0..1]	Text		608
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	608
	MaturityDate <MtrtyDt>	[0..1]	±		609
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		610
	Quantity <Qty>	[1..1]	±	C15	610
	Price <Pric>	[0..1]	±		610
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	611
	Haircut <Hrcut>	[0..1]	Rate		611
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	611
	ValueDate <ValDt>	[0..1]	Date		612
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		612
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		613
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		613
	SettlementParameters <SttlmParams>	[0..1]	±		614
	CashCollateral <CshColl>	[0..*]			615
	CollateralIdentification <CollId>	[0..1]	Text		615
	CashAccountIdentification <CshAcctId>	[0..1]	±		615
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	615
	DepositType <DpstTp>	[0..1]	CodeSet		616

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MaturityDate <MtrtyDt>	[0..1]	Date		616
	ValueDate <ValDt>	[0..1]	Date		616
	ExchangeRate <XchgRate>	[0..1]	Rate		617
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	617
	Haircut <Hrcut>	[0..1]	Rate		617
	OtherCollateral <OthrColl>	[0..*]		C24, C29	617
	CollateralIdentification <CollId>	[0..1]	Text		619
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		619
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	619
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	620
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			621
	Description <Desc>	[1..1]	Text		621
	Quantity <Qty>	[0..1]	±	C15	621
	IssueDate <IsseDt>	[0..1]	±		622
	ExpiryDate <XpryDt>	[0..1]	±		622
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		622
	Issuer <Issr>	[0..1]			622
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	623
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		623
Or}	NameAndAddress <NmAndAdr>	[1..1]			624
	Name <Nm>	[1..1]	Text		624
	Address <Adr>	[1..1]	±		624
	ValueDate <ValDt>	[0..1]	Date		624
	ExchangeRate <XchgRate>	[0..1]	Rate		624
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	624
	Haircut <Hrcut>	[0..1]	Rate		625
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	625
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		626
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		626

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockChainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	±		627
	LinkedReferences <LkdRefs>	[0..1]			627
	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		627
	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[0..1]	Text		627
	SupplementaryData <SplmtryData>	[0..*]	±	C32	628

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 AccountIdentificationOrBlockChainAddress1Rule

(Rule)

If AccountIdentification 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.

C2 AccountIdentificationOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, AccountIdentification 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.

C3 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

C4 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.

C5 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.

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 CollateralAccountOrBlockchainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C8 CollateralAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification 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.

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 DepositoryGuideline

(Rule)

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.

C12 DepositoryGuideline

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving 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.

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 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 an ISIN code exists, 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 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 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 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 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.

C23 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.

C24 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.

C25 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.

C26 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.

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 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 SubstitutionRequestSequenceRule

(Rule)

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00197
- *Error Text:* Reference must be present

C31 SubstitutionRequestSequenceRule

(Rule)

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00197
- *Error Text:* Reference must be present

C32 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 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

9.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as know by the instructing party.

Datatype: Max35Text on page 1074

9.4.2 Obligation <Oblgtn>

Presence: [1..1]

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

Impacted by: C7 CollateralAccountOrBlockChainAddress1Rule, C8 CollateralAccountOrBlockChainAddress2Rule

Obligation <Oblgtn> contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			567
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	567
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		568
Or}	NameAndAddress <NmAndAdr>	[1..1]			568
	Name <Nm>	[1..1]	Text		568
	Address <Adr>	[1..1]	±		569
	ServicingPartyA <SvcgPtyA>	[0..1]			569
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	569
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		570
Or}	NameAndAddress <NmAndAdr>	[1..1]			570
	Name <Nm>	[1..1]	Text		570
	Address <Adr>	[1..1]	±		570
	PartyB <PtyB>	[1..1]			571
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	571
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		572
Or}	NameAndAddress <NmAndAdr>	[1..1]			572
	Name <Nm>	[1..1]	Text		572
	Address <Adr>	[1..1]	±		572
	ServicingPartyB <SvcgPtyB>	[0..1]			573
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	573
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		573
Or}	NameAndAddress <NmAndAdr>	[1..1]			574
	Name <Nm>	[1..1]	Text		574
	Address <Adr>	[1..1]	±		574
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		574
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		575
	ExposureType <XpsrTp>	[0..1]	CodeSet		575
	ValuationDate <ValtnDt>	[1..1]	±		577

Constraints

• **CollateralAccountOrBlockchainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

• **CollateralAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

9.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	567
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		568
Or}	NameAndAddress <NmAndAdr>	[1..1]			568
	Name <Nm>	[1..1]	Text		568
	Address <Adr>	[1..1]	±		569

9.4.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

9.4.2.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

9.4.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		568
	Address <Adr>	[1..1]	±		569

9.4.2.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

9.4.2.1.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2 on page 1039](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

9.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	569
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		570
Or}	NameAndAddress <NmAndAdr>	[1..1]			570
	Name <Nm>	[1..1]	Text		570
	Address <Adr>	[1..1]	±		570

9.4.2.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: [C6 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 1069](#)

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.

9.4.2.2.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

9.4.2.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		570
	Address <Adr>	[1..1]	±		570

9.4.2.2.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

9.4.2.2.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

9.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	571
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		572
Or}	NameAndAddress <NmAndAdr>	[1..1]			572
	Name <Nm>	[1..1]	Text		572
	Address <Adr>	[1..1]	±		572

9.4.2.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: [AnyBICDec2014Identifier](#) on page 1069

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.

9.4.2.3.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

9.4.2.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		572
	Address <Adr>	[1..1]	±		572

9.4.2.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

9.4.2.3.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

9.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	573
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		573
Or}	NameAndAddress <NmAndAdr>	[1..1]			574
	Name <Nm>	[1..1]	Text		574
	Address <Adr>	[1..1]	±		574

9.4.2.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

9.4.2.4.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

9.4.2.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		574
	Address <Adr>	[1..1]	±		574

9.4.2.4.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

9.4.2.4.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

9.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

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

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

9.4.2.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

9.4.2.7 ExposureType <XpsrTp>

Presence: [0..1]

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

Datatype: [ExposureType11Code](#) on page 1053

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.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
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

CodeName	Name	Definition
		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).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	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.
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.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

9.4.2.8 ValuationDate <ValtnDt>

Presence: [1..1]

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

ValuationDate <ValtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

9.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		577
	AgreementIdentification <AgrmtId>	[0..1]	Text		577
	AgreementDate <AgrmtDt>	[1..1]	Date		578
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C3	578
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		578

9.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

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

Datatype: [Max140Text](#) on page 1073

9.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: [Max140Text](#) on page 1073

9.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: [ISODate](#) on page 1068

9.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: [C3 ActiveCurrency](#)

Datatype: [ActiveCurrencyCode](#) on page 1044

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

9.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see [AgreementFramework1Choice](#) on page 966 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		966
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		967

9.4.4 CollateralSubstitutionReturn <CollSbstitnRtr>

Presence: [1..1]

Definition: Provides details about the collateral that will be returned.

Impacted by: [C30 SubstitutionRequestSequenceRule](#)

CollateralSubstitutionReturn <CollSbstitnRtr> contains the following **CollateralSubstitution7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionSequence <CollSbstitnSeq>	[1..1]	CodeSet		581
	SubstitutionRequirement <SbstitnRqrmnt>	[1..1]	Amount	C3, C10	581
	CollateralSubstitutionType <CollSbstitnTp>	[1..1]	CodeSet		582
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		582
	SecuritiesCollateral <SctiesColl>	[0..*]		C20, C25	582
	CollateralIdentification <CollId>	[0..1]	Text		584
	AssetNumber <AsstNb>	[0..1]	Text		584
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	584
	MaturityDate <MtrtyDt>	[0..1]	±		586
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		586
	Quantity <Qty>	[1..1]	±	C15	586
	Price <Pric>	[0..1]	±		587
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	587
	Haircut <Hrcut>	[0..1]	Rate		588
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	588
	ValueDate <ValDt>	[0..1]	Date		588
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		588
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		589
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		589
	SettlementParameters <SttlmParams>	[0..1]	±		590
	CashCollateral <CshColl>	[0..*]	±		591
	OtherCollateral <OthrColl>	[0..*]		C22, C27	591
	CollateralIdentification <CollId>	[0..1]	Text		593
	AssetNumber <AsstNb>	[0..1]	Text		593
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		593
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	593

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	594
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			595
	Description <Desc>	[1..1]	Text		595
	Quantity <Qty>	[0..1]	±	C15	595
	IssueDate <IssDt>	[0..1]	±		596
	ExpiryDate <XpryDt>	[0..1]	±		596
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		596
	Issuer <Issr>	[0..1]			597
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	597
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		597
Or}	NameAndAddress <NmAndAdr>	[1..1]			598
	Name <Nm>	[1..1]	Text		598
	Address <Adr>	[1..1]	±		598
	ValueDate <ValDt>	[0..1]	Date		598
	ExchangeRate <XchgRate>	[0..1]	Rate		599
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	599
	Haircut <Hrcut>	[0..1]	Rate		599
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	599
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		600
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		601
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		601
	LinkedReferences <LkdRefs>	[0..1]			601
	CollateralSubstitutionRequestIdentification <CollSbstiInReqId>	[1..1]	Text		602
	CollateralSubstitutionResponseIdentification <CollSbstiInRspnId>	[0..1]	Text		602

Constraints

- **SubstitutionRequestSequenceRule**

(Rule)

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present.

On Condition
/CollateralSubstitutionSequence is equal to value 'Updated'
Following Must be True
/LinkedReferences Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00197
- *Error Text:* Reference must be present

9.4.4.1 CollateralSubstitutionSequence <CollSbstitnSeq>

Presence: [1..1]

Definition: Indicates whether the collateral substitution request is new or updated.

Datatype: CollateralSubstitutionSequence1Code on page 1048

CodeName	Name	Definition
INIT	Initial	Indicates this is a new collateral substitution request.
UPDD	Updated	Indicates this is an updated collateral substitution request.

9.4.4.2 SubstitutionRequirement <SbstitnRqrmnt>

Presence: [1..1]

Definition: Cash value of the requested collateral substitution transfer in the base currency.

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

9.4.4.3 CollateralSubstitutionType <CollSbstitnTp>

Presence: [1..1]

Definition: Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.

Datatype: CollateralSubstitutionType1Code on page 1049

CodeName	Name	Definition
AVMG	AgainstVariationMargin	Specifies if the collateral that is substituted was posted against the variation margin.
ASIA	AgainstSegregatedIndependentAmount	Specifies if the collateral that is substituted was posted against the independent amount.

9.4.4.4 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: Max140Text on page 1073

9.4.4.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

Impacted by: C20 SafekeepingAccountOrBlockChainAddress1Rule, C25 SafekeepingAccountOrBlockChainAddress2Rule

SecuritiesCollateral <SctiesColl> contains the following **SecuritiesCollateral11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		584
	AssetNumber <AsstNb>	[0..1]	Text		584
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	584
	MaturityDate <MtrtyDt>	[0..1]	±		586
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		586
	Quantity <Qty>	[1..1]	±	C15	586
	Price <Pric>	[0..1]	±		587
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	587
	Haircut <Hrcut>	[0..1]	Rate		588
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	588
	ValueDate <ValDt>	[0..1]	Date		588
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		588
	BlockChainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		589
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		589
	SettlementParameters <StlmParams>	[0..1]	±		590

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.

9.4.4.5.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

9.4.4.5.2 AssetNumber <AsstNb>

Presence: [0..1]

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

Datatype: Max35Text on page 1074

9.4.4.5.3 SecurityIdentification <Sctyld>

Presence: [1..1]

Definition: Identification of a security.

Impacted by: C13 DescriptionPresenceRule __, C14 DescriptionUsageRule, C17 ISINGuideline,
C18 ISINPresenceRule __, C19 OtherIdentificationPresenceRule __

SecurityIdentification <Sctyld> contains the following elements (see SecurityIdentification19 on page 937 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		939
	OtherIdentification <OthrlId>	[0..*]			939
	Identification <Id>	[1..1]	Text		939
	Suffix <Sfx>	[0..1]	Text		939
	Type <Tp>	[1..1]	±		939
	Description <Desc>	[0..1]	Text		940

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 an ISIN code exists, 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.

9.4.4.5.4 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

9.4.4.5.5 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

9.4.4.5.6 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Impacted by: [C15 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

9.4.4.5.7 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see [Price7](#) on page 1002 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1002
	Value <Val>	[1..1]	±		1003

9.4.4.5.8 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: [C3 ActiveCurrency](#) __, [C10 CurrencyAmount](#) __

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

9.4.4.5.9 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

9.4.4.5.10 CollateralValue <CollVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

9.4.4.5.11 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: ISODate on page 1068

9.4.4.5.12 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

9.4.4.5.13 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 [BlockChainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

9.4.4.5.14 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

9.4.4.5.15 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.

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails206](#) on page 1021 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		1022
	SettlementParties <SttlmPties>	[0..1]			1023
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C11	1023
	Depository <Dpstry>	[1..1]			1024
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1024
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1025
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1025
	Party1 <Pty1>	[1..1]	±	C1, C2	1025
	Party2 <Pty2>	[0..1]	±	C21, C26	1027
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C12	1029
	Depository <Dpstry>	[1..1]			1030
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1030
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1030
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1031
	Party1 <Pty1>	[1..1]	±	C1, C2	1031
	Party2 <Pty2>	[0..1]	±	C21, C26	1033
	CollateralOwnership <CollOwnrsh>	[1..1]			1035
	Proprietary <Prtry>	[1..1]	Indicator		1035
	ClientName <ClntNm>	[0..1]			1036
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1036
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1036
Or}	NameAndAddress <NmAndAdr>	[1..1]			1037
	Name <Nm>	[1..1]	Text		1037
	Address <Adr>	[1..1]	±		1037

9.4.4.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following elements (see [CashCollateral5](#) on page 904 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		904
	CashAccountIdentification <CshAcctId>	[0..1]	±		905
	AssetNumber <AsstNb>	[0..1]	Text		905
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C6	905
	DepositType <DpstTp>	[0..1]	CodeSet		906
	MaturityDate <MtrtyDt>	[0..1]	Date		906
	ValueDate <ValDt>	[0..1]	Date		906
	ExchangeRate <XchgRate>	[0..1]	Rate		906
	CollateralValue <CollVal>	[1..1]	Amount	C1, C6	906
	Haircut <Hrcut>	[0..1]	Rate		907

9.4.4.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

Impacted by: [C22 SafekeepingAccountOrBlockChainAddress1Rule](#) ____, [C27 SafekeepingAccountOrBlockChainAddress2Rule](#) ____

OtherCollateral <OthrColl> contains the following **OtherCollateral11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		593
	AssetNumber <AsstNb>	[0..1]	Text		593
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		593
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	593
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	594
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			595
	Description <Desc>	[1..1]	Text		595
	Quantity <Qty>	[0..1]	±	C15	595
	IssueDate <IssDt>	[0..1]	±		596
	ExpiryDate <XpryDt>	[0..1]	±		596
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		596
	Issuer <Issr>	[0..1]			597
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	597
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		597
Or}	NameAndAddress <NmAndAdr>	[1..1]			598
	Name <Nm>	[1..1]	Text		598
	Address <Adr>	[1..1]	±		598
	ValueDate <ValDt>	[0..1]	Date		598
	ExchangeRate <XchgRate>	[0..1]	Rate		599
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	599
	Haircut <Hrcut>	[0..1]	Rate		599
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	599
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		600
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		601
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		601

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.

9.4.4.7.1 CollateralIdentification <Colld>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

9.4.4.7.2 AssetNumber <AsstNb>

Presence: [0..1]

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

Datatype: Max35Text on page 1074

9.4.4.7.3 LetterOfCreditIdentification <LtrOfCdtld>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: Max35Text on page 1074

9.4.4.7.4 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

9.4.4.7.5 GuaranteeAmount <GrntAmt>

Presence: [0..1]

Definition: Amount of the bank guarantee.

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

9.4.4.7.6 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		595
	Quantity <Qty>	[0..1]	±	C15	595

9.4.4.7.6.1 Description <Desc>

Presence: [1..1]

Definition: Provides details about the collateral.

Datatype: Max140Text on page 1073

9.4.4.7.6.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of other collateral.

Impacted by: C15 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

9.4.4.7.7 IssueDate <IssDt>

Presence: [0..1]

Definition: Date on which the other collateral was issued.

IssueDate <IssDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

9.4.4.7.8 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the other collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

9.4.4.7.9 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

9.4.4.7.10 Issuer <lssr>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	597
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		597
Or}	NameAndAddress <NmAndAdr>	[1..1]			598
	Name <Nm>	[1..1]	Text		598
	Address <Adr>	[1..1]	±		598

9.4.4.7.10.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

9.4.4.7.10.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

9.4.4.7.10.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		598
	Address <Adr>	[1..1]	±		598

9.4.4.7.10.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

9.4.4.7.10.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

9.4.4.7.11 ValueDate <ValDt>

Presence: [0..1]

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

Datatype: [ISODate](#) on page 1068

9.4.4.7.12 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

9.4.4.7.13 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

9.4.4.7.14 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

9.4.4.7.15 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

9.4.4.7.16 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

9.4.4.7.17 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

9.4.4.7.18 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 [BlockChainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

9.4.4.8 LinkedReferences <LkdRefs>

Presence: [0..1]

Definition: Provides details on the identification of previously sent and/or received message(s), in case of updated substitution request.

LinkedReferences <LkdRefs> contains the following **Reference17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbstitnReqlId>	[1..1]	Text		602
	CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>	[0..1]	Text		602

9.4.4.8.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqlId>

Presence: [1..1]

Definition: Identification of the collateral substitution request.

Datatype: Max35Text on page 1074

9.4.4.8.2 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

Presence: [0..1]

Definition: Identification of the collateral substitution response.

Datatype: Max35Text on page 1074

9.4.5 CollateralSubstitutionDeliver <CollSbstitnDlvr>

Presence: [0..1]

Definition: Provides details about the collateral that will be delivered.

Impacted by: C31 SubstitutionRequestSequenceRule

CollateralSubstitutionDeliver <CollSbstitnDlvr> contains the following **CollateralSubstitution8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionSequence <CollSbstitnSeq>	[1..1]	CodeSet		605
	SubstitutionRequirement <SbstitnRqrmnt>	[1..1]	Amount	C3, C10	605
	CollateralSubstitutionType <CollSbstitnTp>	[1..1]	CodeSet		606
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		606
	SecuritiesCollateral <SctiesColl>	[0..*]		C23, C28	606
	CollateralIdentification <CollId>	[0..1]	Text		608
	SecurityIdentification <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	608
	MaturityDate <MtrtyDt>	[0..1]	±		609
	LimitedCoverageIndicator <LtdCvrglnd>	[0..1]	Indicator		610
	Quantity <Qty>	[1..1]	±	C15	610
	Price <Pric>	[0..1]	±		610
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	611
	Haircut <Hrcut>	[0..1]	Rate		611
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	611
	ValueDate <ValDt>	[0..1]	Date		612
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		612
	BlockchainAddressOrWallet <BlckChainAdrOrWllet>	[0..1]	±		613
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		613
	SettlementParameters <SttlmParams>	[0..1]	±		614
	CashCollateral <CshColl>	[0..*]			615
	CollateralIdentification <CollId>	[0..1]	Text		615
	CashAccountIdentification <CshAcctId>	[0..1]	±		615
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	615
	DepositType <DpstTp>	[0..1]	CodeSet		616
	MaturityDate <MtrtyDt>	[0..1]	Date		616
	ValueDate <ValDt>	[0..1]	Date		616

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[0..1]	Rate		617
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	617
	Haircut <Hrcut>	[0..1]	Rate		617
	OtherCollateral <OthrColl>	[0..*]		C24, C29	617
	CollateralIdentification <CollId>	[0..1]	Text		619
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		619
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	619
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	620
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			621
	Description <Desc>	[1..1]	Text		621
	Quantity <Qty>	[0..1]	±	C15	621
	IssueDate <IssDt>	[0..1]	±		622
	ExpiryDate <XpryDt>	[0..1]	±		622
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		622
	Issuer <Issr>	[0..1]			622
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	623
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		623
Or}	NameAndAddress <NmAndAdr>	[1..1]			624
	Name <Nm>	[1..1]	Text		624
	Address <Adr>	[1..1]	±		624
	ValueDate <ValDt>	[0..1]	Date		624
	ExchangeRate <XchgRate>	[0..1]	Rate		624
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	624
	Haircut <Hrcut>	[0..1]	Rate		625
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	625
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		626
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		626
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		627
	LinkedReferences <LkdRefs>	[0..1]			627

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		627
	CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>	[0..1]	Text		627

Constraints

- **SubstitutionRequestSequenceRule**

(Rule)

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present.

On Condition

/CollateralSubstitutionSequence is equal to value 'Updated'

Following Must be True

/LinkedReferences Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00197
- *Error Text:* Reference must be present

9.4.5.1 CollateralSubstitutionSequence <CollSbstitnSeq>

Presence: [1..1]

Definition: Indicates whether the collateral substitution request is new or updated.

Datatype: CollateralSubstitutionSequence1Code on page 1048

CodeName	Name	Definition
INIT	Initial	Indicates this is a new collateral substitution request.
UPDD	Updated	Indicates this is an updated collateral substitution request.

9.4.5.2 SubstitutionRequirement <SbstitnRqrmnt>

Presence: [1..1]

Definition: Cash value of the requested collateral substitution transfer in the base currency.

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

9.4.5.3 CollateralSubstitutionType <CollSbstitnTp>

Presence: [1..1]

Definition: Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.

Datatype: CollateralSubstitutionType1Code on page 1049

CodeName	Name	Definition
AVMG	AgainstVariationMargin	Specifies if the collateral that is substituted was posted against the variation margin.
ASIA	AgainstSegregatedIndependentAmount	Specifies if the collateral that is substituted was posted against the independent amount.

9.4.5.4 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: Max140Text on page 1073

9.4.5.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

Impacted by: C23 SafekeepingAccountOrBlockChainAddress1Rule _____, C28 SafekeepingAccountOrBlockChainAddress2Rule _____

SecuritiesCollateral <SctiesColl> contains the following **SecuritiesCollateral12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		608
	SecurityIdentification <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	608
	MaturityDate <MtrtyDt>	[0..1]	±		609
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		610
	Quantity <Qty>	[1..1]	±	C15	610
	Price <Pric>	[0..1]	±		610
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	611
	Haircut <Hrcut>	[0..1]	Rate		611
	CollateralValue <CollVal>	[0..1]	Amount	C3, C10	611
	ValueDate <ValDt>	[0..1]	Date		612
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		612
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		613
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		613
	SettlementParameters <SttlmParams>	[0..1]	±		614

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.

9.4.5.5.1 CollateralIdentification <Colld>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

9.4.5.5.2 SecurityIdentification <Sctyld>

Presence: [1..1]

Definition: Identification of a security.

Impacted by: C13 DescriptionPresenceRule, C14 DescriptionUsageRule, C17 ISINGuideline,
C18 ISINPresenceRule, C19 OtherIdentificationPresenceRule

SecurityIdentification <Sctyld> contains the following elements (see SecurityIdentification19 on page 937 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		939
	OtherIdentification <Othrlid>	[0..*]			939
	Identification <Id>	[1..1]	Text		939
	Suffix <Sfx>	[0..1]	Text		939
	Type <Tp>	[1..1]	±		939
	Description <Desc>	[0..1]	Text		940

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 an ISIN code exists, 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.

9.4.5.5.3 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

9.4.5.5.4 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

9.4.5.5.5 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Impacted by: [C15 DigitalTokenUnitUsageRule](#)

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

9.4.5.5.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see [Price7 on page 1002](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1002
	Value <Val>	[1..1]	±		1003

9.4.5.5.7 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: [C3 ActiveCurrency](#) ____, [C10 CurrencyAmount](#) __

Datatype: [ActiveCurrencyAndAmount on page 1041](#)

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.

9.4.5.5.8 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: [PercentageRate on page 1072](#)

9.4.5.5.9 CollateralValue <CollVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

9.4.5.5.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: ISODate on page 1068

9.4.5.5.11 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

9.4.5.5.12 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 [BlockChainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

9.4.5.5.13 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

9.4.5.5.14 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.

SettlementParameters <SttlmParams> contains the following elements (see [SettlementDetails206](#) on page 1021 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		1022
	SettlementParties <SttlmPties>	[0..1]			1023
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C11	1023
	Depository <Dpstry>	[1..1]			1024
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1024
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1025
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1025
	Party1 <Pty1>	[1..1]	±	C1, C2	1025
	Party2 <Pty2>	[0..1]	±	C21, C26	1027
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C12	1029
	Depository <Dpstry>	[1..1]			1030
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1030
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1030
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1031
	Party1 <Pty1>	[1..1]	±	C1, C2	1031
	Party2 <Pty2>	[0..1]	±	C21, C26	1033
	CollateralOwnership <CollOwnrsh>	[1..1]			1035
	Proprietary <Prtry>	[1..1]	Indicator		1035
	ClientName <ClntNm>	[0..1]			1036
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1036
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1036
Or}	NameAndAddress <NmAndAdr>	[1..1]			1037
	Name <Nm>	[1..1]	Text		1037
	Address <Adr>	[1..1]	±		1037

9.4.5.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		615
	CashAccountIdentification <CshAcctId>	[0..1]	±		615
	DepositAmount <DpstAmt>	[0..1]	Amount	C3, C10	615
	DepositType <DpstTp>	[0..1]	CodeSet		616
	MaturityDate <MtrtyDt>	[0..1]	Date		616
	ValueDate <ValDt>	[0..1]	Date		616
	ExchangeRate <XchgRate>	[0..1]	Rate		617
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	617
	Haircut <Hrcut>	[0..1]	Rate		617

9.4.5.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: [Max35Text](#) on page 1074

9.4.5.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see [AccountIdentification4Choice](#) on page 890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	890
Or}	Other <Othr>	[1..1]	±		890

9.4.5.6.3 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Impacted by: [C3 ActiveCurrency](#) ____, [C10 CurrencyAmount](#) ____

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

9.4.5.6.4 DepositType <DpstTp>

Presence: [0..1]

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

Datatype: DepositType1Code on page 1052

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

9.4.5.6.5 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: ISODate on page 1068

9.4.5.6.6 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: ISODate on page 1068

9.4.5.6.7 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

9.4.5.6.8 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

9.4.5.6.9 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

9.4.5.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

Impacted by: C24 SafekeepingAccountOrBlockChainAddress1Rule , C29 SafekeepingAccountOrBlockChainAddress2Rule

OtherCollateral <OthrColl> contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		619
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		619
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	619
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C3, C10	620
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			621
	Description <Desc>	[1..1]	Text		621
	Quantity <Qty>	[0..1]	±	C15	621
	IssueDate <IsseDt>	[0..1]	±		622
	ExpiryDate <XpryDt>	[0..1]	±		622
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		622
	Issuer <Issr>	[0..1]			622
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	623
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		623
Or}	NameAndAddress <NmAndAdr>	[1..1]			624
	Name <Nm>	[1..1]	Text		624
	Address <Adr>	[1..1]	±		624
	ValueDate <ValDt>	[0..1]	Date		624
	ExchangeRate <XchgRate>	[0..1]	Rate		624
	MarketValue <MktVal>	[0..1]	Amount	C3, C10	624
	Haircut <Hrcut>	[0..1]	Rate		625
	CollateralValue <CollVal>	[1..1]	Amount	C3, C10	625
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		626
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		626
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		627

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.

9.4.5.7.1 CollateralIdentification <ColIld>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: Max35Text on page 1074

9.4.5.7.2 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: Max35Text on page 1074

9.4.5.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

9.4.5.7.4 **GuaranteeAmount <GrntAmt>**

Presence: [0..1]

Definition: Amount of the bank guarantee.

Impacted by: C3 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

9.4.5.7.5 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		621
	Quantity <Qty>	[0..1]	±	C15	621

9.4.5.7.5.1 Description <Desc>

Presence: [1..1]

Definition: Provides details about the collateral.

Datatype: Max140Text on page 1073

9.4.5.7.5.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of other collateral.

Impacted by: C15 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

9.4.5.7.6 IssueDate <IssDt>

Presence: [0..1]

Definition: Date on which the other collateral was issued.

IssueDate <IssDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

9.4.5.7.7 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the other collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

9.4.5.7.8 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

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

9.4.5.7.9 Issuer <Issr>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	623
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		623
Or}	NameAndAddress <NmAndAdr>	[1..1]			624
	Name <Nm>	[1..1]	Text		624
	Address <Adr>	[1..1]	±		624

9.4.5.7.9.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

9.4.5.7.9.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

9.4.5.7.9.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		624
	Address <Adr>	[1..1]	±		624

9.4.5.7.9.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: Max70Text on page 1075

9.4.5.7.9.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see PostalAddress2 on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdlId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

9.4.5.7.10 ValueDate <ValDt>

Presence: [0..1]

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

Datatype: ISODate on page 1068

9.4.5.7.11 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

9.4.5.7.12 MarketValue <MktVal>

Presence: [0..1]

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

Impacted by: C3 ActiveCurrency , C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

9.4.5.7.13 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: PercentageRate on page 1072

9.4.5.7.14 CollateralValue <CollVal>

Presence: [1..1]

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

Impacted by: C3 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

9.4.5.7.15 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

9.4.5.7.16 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

9.4.5.7.17 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 [BlockChainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

9.4.5.8 LinkedReferences <LkdRefs>

Presence: [0..1]

Definition: Provides details on the identification of previously sent and/or received message(s), in case of updated substitution request.

LinkedReferences <LkdRefs> contains the following **Reference17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbstitnReqlId>	[1..1]	Text		627
	CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>	[0..1]	Text		627

9.4.5.8.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqlId>

Presence: [1..1]

Definition: Identification of the collateral substitution request.

Datatype: [Max35Text](#) on page 1074

9.4.5.8.2 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

Presence: [0..1]

Definition: Identification of the collateral substitution response.

Datatype: [Max35Text](#) on page 1074

9.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C32 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 958 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		958
	Envelope <Envlp>	[1..1]	(External Schema)		959

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 colr.011.001.05 CollateralSubstitutionResponseV05

10.1 MessageDefinition Functionality

Scope

The CollateralSubstitutionResponse message is sent by either the collateral taker or its collateral manager to the collateral giver or its collateral manager. This is a response to the CollateralSubstitutionRequest message and the collateral proposed in the substitution request can be accepted or rejected. If the collateral proposed is rejected then a new CollateralSubstitutionRequest should be sent. Note: There are cases where the collateral giver will send this message when the collateral taker has initiated the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.

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

Usage

This is a response to the CollateralSubstitutionRequest message and the collateral proposed in the substitution request can be accepted or rejected.

Outline

The CollateralSubstitutionResponseV05 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

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

C. Agreement

Agreement details for the over the counter market.

D. SubstitutionResponse

Provides details about the collateral substitution response.

E. SupplementaryData

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

10.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root <Document> <CollSbstitnRspn></i>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		634
	Obligation <Oblgtn>	[1..1]		C3, C4	634
	PartyA <PtyA>	[1..1]			636
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	636
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		637
Or}	NameAndAddress <NmAndAdr>	[1..1]			637
	Name <Nm>	[1..1]	Text		637
	Address <Adr>	[1..1]	±		638
	ServicingPartyA <SvcbgPtyA>	[0..1]			638
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	638
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		639
Or}	NameAndAddress <NmAndAdr>	[1..1]			639
	Name <Nm>	[1..1]	Text		639
	Address <Adr>	[1..1]	±		639
	PartyB <PtyB>	[1..1]			640
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	640
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		641
Or}	NameAndAddress <NmAndAdr>	[1..1]			641
	Name <Nm>	[1..1]	Text		641
	Address <Adr>	[1..1]	±		641
	ServicingPartyB <SvcbgPtyB>	[0..1]			642
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	642
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		642
Or}	NameAndAddress <NmAndAdr>	[1..1]			643
	Name <Nm>	[1..1]	Text		643
	Address <Adr>	[1..1]	±		643
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		643
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		644

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposureType <XpsrTp>	[0..1]	CodeSet		644
	ValuationDate <ValtnDt>	[1..1]	±		646
	Agreement <Agrmt>	[0..1]			646
	AgreementDetails <AgrmtDtls>	[1..1]	Text		646
	AgreementIdentification <AgrmtId>	[0..1]	Text		646
	AgreementDate <AgrmtDt>	[1..1]	Date		647
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	647
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		647
	SubstitutionResponse <SbstitnRspn>	[1..1]		C5, C6	647
	ResponseType <RspnTp>	[1..1]	CodeSet		649
	CollateralSubstitutionAcceptanceDetails <CollSbstitnAcceptncDtls>	[0..1]			649
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		649
	AcceptedAmount <AccptdAmt>	[0..1]	Amount	C1, C8	649
	CollateralSubstitutionRejectionDetails <CollSbstitnRjctnDtls>	[0..1]			650
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		650
	RejectedAmount <RjctdAmt>	[1..1]	Amount	C1, C8	650
	RejectionReason <RjctnRsn>	[1..1]	CodeSet		651
	RejectionReasonInformation <RjctnRsnInf>	[0..1]	Text		652
	SupplementaryData <SplmtryData>	[0..*]	±	C9	652

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 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 CollateralAccountOrBlockchainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C4 CollateralAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification 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.

C5 CollateralSubstitutionAcceptancePresenceRule

(Rule)

If Response Type equals Accepted then CollateralSubstitutionAcceptanceDetails must be present and CollateralSubstitutionRejectionDetails must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00198
- *Error Text:* CollateralSubstitutionAcceptance must be present.

C6 CollateralSubstitutionRejectionPresenceRule

(Rule)

If Response Type equals Rejected then CollateralSubstitutionRejectionDetails must be present and CollateralSubstitutionAcceptanceDetails must be absent. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00199
- *Error Text:* CollateralSubstitutionRejection must be present.

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 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 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

10.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as know by the instructing party.

Datatype: Max35Text on page 1074

10.4.2 Obligation <Oblgtn>

Presence: [1..1]

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

Impacted by: C3 CollateralAccountOrBlockChainAddress1Rule, C4 CollateralAccountOrBlockChainAddress2Rule

Obligation <Oblgtn> contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			636
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	636
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		637
Or}	NameAndAddress <NmAndAdr>	[1..1]			637
	Name <Nm>	[1..1]	Text		637
	Address <Adr>	[1..1]	±		638
	ServicingPartyA <SvcgPtyA>	[0..1]			638
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	638
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		639
Or}	NameAndAddress <NmAndAdr>	[1..1]			639
	Name <Nm>	[1..1]	Text		639
	Address <Adr>	[1..1]	±		639
	PartyB <PtyB>	[1..1]			640
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	640
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		641
Or}	NameAndAddress <NmAndAdr>	[1..1]			641
	Name <Nm>	[1..1]	Text		641
	Address <Adr>	[1..1]	±		641
	ServicingPartyB <SvcgPtyB>	[0..1]			642
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	642
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		642
Or}	NameAndAddress <NmAndAdr>	[1..1]			643
	Name <Nm>	[1..1]	Text		643
	Address <Adr>	[1..1]	±		643
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		643
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		644
	ExposureType <XpsrTp>	[0..1]	CodeSet		644
	ValuationDate <ValtnDt>	[1..1]	±		646

Constraints

• **CollateralAccountOrBlockchainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

• **CollateralAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

10.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	636
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		637
Or}	NameAndAddress <NmAndAdr>	[1..1]			637
	Name <Nm>	[1..1]	Text		637
	Address <Adr>	[1..1]	±		638

10.4.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

10.4.2.1.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

10.4.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		637
	Address <Adr>	[1..1]	±		638

10.4.2.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

10.4.2.1.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2 on page 1039](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

10.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	638
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		639
Or}	NameAndAddress <NmAndAdr>	[1..1]			639
	Name <Nm>	[1..1]	Text		639
	Address <Adr>	[1..1]	±		639

10.4.2.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: [C2 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 1069](#)

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.

10.4.2.2.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

10.4.2.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		639
	Address <Adr>	[1..1]	±		639

10.4.2.2.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

10.4.2.2.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

10.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	640
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		641
Or}	NameAndAddress <NmAndAdr>	[1..1]			641
	Name <Nm>	[1..1]	Text		641
	Address <Adr>	[1..1]	±		641

10.4.2.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: [AnyBICDec2014Identifier](#) on page 1069

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.

10.4.2.3.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

10.4.2.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		641
	Address <Adr>	[1..1]	±		641

10.4.2.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

10.4.2.3.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCldd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

10.4.2.4 ServicingPartyB <SvchgPtyB>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	642
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		642
Or}	NameAndAddress <NmAndAdr>	[1..1]			643
	Name <Nm>	[1..1]	Text		643
	Address <Adr>	[1..1]	±		643

10.4.2.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

10.4.2.4.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

10.4.2.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		643
	Address <Adr>	[1..1]	±		643

10.4.2.4.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

10.4.2.4.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

10.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

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

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

10.4.2.6 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see [BlockChainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

10.4.2.7 ExposureType <XpsrTp>

Presence: [0..1]

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

Datatype: [ExposureType11Code](#) on page 1053

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.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
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

CodeName	Name	Definition
		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).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	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.
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.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

10.4.2.8 ValuationDate <ValtnDt>

Presence: [1..1]

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

ValuationDate <ValtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

10.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		646
	AgreementIdentification <AgrmtId>	[0..1]	Text		646
	AgreementDate <AgrmtDt>	[1..1]	Date		647
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	647
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		647

10.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

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

Datatype: [Max140Text](#) on page 1073

10.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: [Max140Text](#) on page 1073

10.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: [ISODate](#) on page 1068

10.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: [C1 ActiveCurrency](#)

Datatype: [ActiveCurrencyCode](#) on page 1044

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

10.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see [AgreementFramework1Choice](#) on page 966 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		966
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		967

10.4.4 SubstitutionResponse <SbstitnRspn>

Presence: [1..1]

Definition: Provides details about the collateral substitution response.

Impacted by: C5 CollateralSubstitutionAcceptancePresenceRule, C6
 CollateralSubstitutionRejectionPresenceRule

SubstitutionResponse <SbstitnRspn> contains the following **SubstitutionResponse2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		649
	CollateralSubstitutionAcceptanceDetails <CollSbstitnAcptncDtls>	[0..1]			649
	CollateralSubstitutionRequestIdentification <CollSbstitnReqld>	[1..1]	Text		649
	AcceptedAmount <AcptdAmt>	[0..1]	Amount	C1, C8	649
	CollateralSubstitutionRejectionDetails <CollSbstitnRjctnDtls>	[0..1]			650
	CollateralSubstitutionRequestIdentification <CollSbstitnReqld>	[1..1]	Text		650
	RejectedAmount <RjctdAmt>	[1..1]	Amount	C1, C8	650
	RejectionReason <RjctnRsn>	[1..1]	CodeSet		651
	RejectionReasonInformation <RjctnRsnInf>	[0..1]	Text		652

Constraints

- **CollateralSubstitutionAcceptancePresenceRule**

(Rule)

If Response Type equals Accepted then CollateralSubstitutionAcceptanceDetails must be present and CollateralSubstitutionRejectionDetails must be absent.

On Condition

/ResponseType is equal to value 'Accepted'

Following Must be True

/CollateralSubstitutionAcceptanceDetails Must be present

And /CollateralSubstitutionRejectionDetails Must be absent

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00198

– *Error Text:* CollateralSubstitutionAcceptance must be present.

- **CollateralSubstitutionRejectionPresenceRule**

(Rule)

If Response Type equals Rejected then CollateralSubstitutionRejectionDetails must be present and CollateralSubstitutionAcceptanceDetails must be absent.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

/CollateralSubstitutionRejectionDetails Must be present

And /CollateralSubstitutionAcceptanceDetails Must be absent

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00199
- *Error Text:* CollateralSubstitutionRejection must be present.

10.4.4.1 ResponseType <RspnTp>

Presence: [1..1]

Definition: Indicates if the substitution request was accepted or rejected.

Datatype: [Status4Code](#) on page 1067

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

10.4.4.2 CollateralSubstitutionAcceptanceDetails <CollSbstitnAcptncDtls>

Presence: [0..1]

Definition: Provides details about the accepted collateral substitution.

CollateralSubstitutionAcceptanceDetails <CollSbstitnAcptncDtls> contains the following **CollateralSubstitutionResponse1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		649
	AcceptedAmount <AcptdAmt>	[0..1]	Amount	C1, C8	649

10.4.4.2.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

Presence: [1..1]

Definition: Reference to the collateral substitution request identification.

Datatype: [Max35Text](#) on page 1074

10.4.4.2.2 AcceptedAmount <AcptdAmt>

Presence: [0..1]

Definition: Provides the accepted collateral substitution amount.

Impacted by: [C1 ActiveCurrency](#), [C8 CurrencyAmount](#)

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

10.4.4.3 CollateralSubstitutionRejectionDetails <CollSbstitnRjctnDtls>

Presence: [0..1]

Definition: Provides details about the rejected collateral substitution.

CollateralSubstitutionRejectionDetails <CollSbstitnRjctnDtls> contains the following **CollateralSubstitutionResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbstitnReqld>	[1..1]	Text		650
	RejectedAmount <RjctdAmt>	[1..1]	Amount	C1, C8	650
	RejectionReason <RjctnRsn>	[1..1]	CodeSet		651
	RejectionReasonInformation <RjctnRsnInf>	[0..1]	Text		652

10.4.4.3.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqld>

Presence: [1..1]

Definition: Reference to the collateral substitution request identification.

Datatype: Max35Text on page 1074

10.4.4.3.2 RejectedAmount <RjctdAmt>

Presence: [1..1]

Definition: Specifies the collateral substitution amount that is rejected.

Impacted by: C1 ActiveCurrency ____, C8 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

10.4.4.3.3 RejectionReason <RjctnRsn>

Presence: [1..1]

Definition: Specifies the reasons why the collateral substitution is rejected.

Datatype: RejectionReason68Code on page 1065

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

10.4.4.3.4 RejectionReasonInformation <RjctnRsnInf>

Presence: [0..1]

Definition: Provides additional information about the collateral substitution request rejection.

Datatype: [Max140Text](#) on page 1073

10.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C9 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 958 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		958
	Envelope <Envlp>	[1..1]	(External Schema)		959

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.

11 MX colr.012.001.05 CollateralSubstitutionConfirmationV05

11.1 MessageDefinition Functionality

Scope

The CollateralSubstitutionConfirmation message is sent by:

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

This message confirms the collateral delivery. The collateral taker will only release the return of collateral when the new piece of collateral is received. The collateral giver sends the collateral taker the notification that the collateral substitution (that is new piece(s) of collateral) have been released. In the event that multiple pieces of collateral are being delivered in place of the collateral due to be returned by the giver, this message should only be generated once all collateral pieces have been agreed between both parties. Then the taker confirms that the collateral substitution (that is all pieces have been received) and acknowledges return of collateral.

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

Usage

This message confirms the collateral delivery. The collateral taker will only release the return of collateral when the new piece of collateral is received. The collateral giver sends the collateral taker the notification that the collateral substitution (that is new piece(s) of collateral) have been released.

Outline

The CollateralSubstitutionConfirmationV05 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

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

C. Agreement

Agreement details for the over the counter market.

D. SubstitutionConfirmation

Provides the status about the collateral substitution.

E. SupplementaryData

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

11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root <Document> <CollSbstitnConf></i>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		657
	Obligation <Oblgtn>	[1..1]		C3, C4	657
	PartyA <PtyA>	[1..1]			659
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	659
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		660
Or}	NameAndAddress <NmAndAdr>	[1..1]			660
	Name <Nm>	[1..1]	Text		660
	Address <Adr>	[1..1]	±		661
	ServicingPartyA <SvchgPtyA>	[0..1]			661
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	661
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		662
Or}	NameAndAddress <NmAndAdr>	[1..1]			662
	Name <Nm>	[1..1]	Text		662
	Address <Adr>	[1..1]	±		662
	PartyB <PtyB>	[1..1]			663
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	663
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		664
Or}	NameAndAddress <NmAndAdr>	[1..1]			664
	Name <Nm>	[1..1]	Text		664
	Address <Adr>	[1..1]	±		664
	ServicingPartyB <SvchgPtyB>	[0..1]			665
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	665
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		665
Or}	NameAndAddress <NmAndAdr>	[1..1]			666
	Name <Nm>	[1..1]	Text		666
	Address <Adr>	[1..1]	±		666
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		666
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		667

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposureType <XpsrTp>	[0..1]	CodeSet		667
	ValuationDate <ValtnDt>	[1..1]	±		669
	Agreement <Agrmt>	[0..1]			669
	AgreementDetails <AgrmtDtls>	[1..1]	Text		669
	AgreementIdentification <AgrmtId>	[0..1]	Text		669
	AgreementDate <AgrmtDt>	[1..1]	Date		670
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	670
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		670
	SubstitutionConfirmation <SbstitnConf>	[1..1]			670
	CollateralSubstitutionRequestIdentification <CollSbstitnReqlId>	[1..1]	Text		671
	CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>	[0..1]	Text		671
	ConfirmationType <ConfTp>	[1..1]	CodeSet		671
	Comment <Cmnt>	[0..1]	Text		671
	SupplementaryData <SplmtryData>	[0..*]	±	C6	671

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 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 CollateralAccountOrBlockchainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C4 CollateralAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification 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.

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 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.

11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

11.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as know by the instructing party.

Datatype: Max35Text on page 1074

11.4.2 Obligation <Oblgtn>

Presence: [1..1]

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

Impacted by: C3 CollateralAccountOrBlockChainAddress1Rule, C4 CollateralAccountOrBlockChainAddress2Rule

Obligation <Oblgtn> contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			659
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	659
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		660
Or}	NameAndAddress <NmAndAdr>	[1..1]			660
	Name <Nm>	[1..1]	Text		660
	Address <Adr>	[1..1]	±		661
	ServicingPartyA <SvcgPtyA>	[0..1]			661
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	661
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		662
Or}	NameAndAddress <NmAndAdr>	[1..1]			662
	Name <Nm>	[1..1]	Text		662
	Address <Adr>	[1..1]	±		662
	PartyB <PtyB>	[1..1]			663
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	663
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		664
Or}	NameAndAddress <NmAndAdr>	[1..1]			664
	Name <Nm>	[1..1]	Text		664
	Address <Adr>	[1..1]	±		664
	ServicingPartyB <SvcgPtyB>	[0..1]			665
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	665
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		665
Or}	NameAndAddress <NmAndAdr>	[1..1]			666
	Name <Nm>	[1..1]	Text		666
	Address <Adr>	[1..1]	±		666
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		666
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		667
	ExposureType <XpsrTp>	[0..1]	CodeSet		667
	ValuationDate <ValtnDt>	[1..1]	±		669

Constraints

• **CollateralAccountOrBlockChainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

• **CollateralAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

11.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	659
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		660
Or}	NameAndAddress <NmAndAdr>	[1..1]			660
	Name <Nm>	[1..1]	Text		660
	Address <Adr>	[1..1]	±		661

11.4.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

11.4.2.1.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

11.4.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		660
	Address <Adr>	[1..1]	±		661

11.4.2.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

11.4.2.1.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2 on page 1039](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

11.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	661
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		662
Or}	NameAndAddress <NmAndAdr>	[1..1]			662
	Name <Nm>	[1..1]	Text		662
	Address <Adr>	[1..1]	±		662

11.4.2.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: [C2 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 1069](#)

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.

11.4.2.2.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

11.4.2.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		662
	Address <Adr>	[1..1]	±		662

11.4.2.2.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

11.4.2.2.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

11.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	663
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		664
Or}	NameAndAddress <NmAndAdr>	[1..1]			664
	Name <Nm>	[1..1]	Text		664
	Address <Adr>	[1..1]	±		664

11.4.2.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

11.4.2.3.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

11.4.2.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		664
	Address <Adr>	[1..1]	±		664

11.4.2.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

11.4.2.3.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

11.4.2.4 ServicingPartyB <SvchgPtyB>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	665
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		665
Or}	NameAndAddress <NmAndAdr>	[1..1]			666
	Name <Nm>	[1..1]	Text		666
	Address <Adr>	[1..1]	±		666

11.4.2.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

11.4.2.4.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

11.4.2.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		666
	Address <Adr>	[1..1]	±		666

11.4.2.4.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

11.4.2.4.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

11.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

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

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

11.4.2.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

11.4.2.7 ExposureType <XpsrTp>

Presence: [0..1]

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

Datatype: [ExposureType11Code](#) on page 1053

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.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
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

CodeName	Name	Definition
		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).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	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.
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.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

11.4.2.8 ValuationDate <ValtnDt>

Presence: [1..1]

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

ValuationDate <ValtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

11.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		669
	AgreementIdentification <AgrmtId>	[0..1]	Text		669
	AgreementDate <AgrmtDt>	[1..1]	Date		670
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	670
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		670

11.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

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

Datatype: [Max140Text](#) on page 1073

11.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: [Max140Text](#) on page 1073

11.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: [ISODate](#) on page 1068

11.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: [C1 ActiveCurrency](#)

Datatype: [ActiveCurrencyCode](#) on page 1044

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

11.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see [AgreementFramework1Choice](#) on page 966 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		966
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		967

11.4.4 SubstitutionConfirmation <SbstitnConf>

Presence: [1..1]

Definition: Provides the status about the collateral substitution.

SubstitutionConfirmation <SbstitnConf> contains the following **CollateralConfirmation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbstitnReqlId>	[1..1]	Text		671
	CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>	[0..1]	Text		671
	ConfirmationType <ConfTp>	[1..1]	CodeSet		671
	Comment <Cmnt>	[0..1]	Text		671

11.4.4.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqlId>

Presence: [1..1]

Definition: Reference to the collateral substitution request identification.

Datatype: [Max35Text on page 1074](#)

11.4.4.2 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

Presence: [0..1]

Definition: Reference to the collateral substitution response identification.

Datatype: [Max35Text on page 1074](#)

11.4.4.3 ConfirmationType <ConfTp>

Presence: [1..1]

Definition: Provides details about the status of the collateral substitution, either released or returned.

Datatype: [CollateralSubstitutionConfirmation1Code on page 1048](#)

CodeName	Name	Definition
CREL	CollateralSubstitutionReleased	Notification that the collateral substitution, that is new piece(s) of collateral, have been released.
CRET	CollateralSubstitutionReturned	Confirmation that the collateral substitution, that is new piece(s) of collateral, have been received.

11.4.4.4 Comment <Cmnt>

Presence: [0..1]

Definition: Allows to provides additional comments on the collateral substitution status.

Datatype: [Max140Text on page 1073](#)

11.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C6 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 958 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		958
	Envelope <Envlp>	[1..1]	(External Schema)		959

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 colr.013.001.05 InterestPaymentRequestV05

12.1 MessageDefinition Functionality

Scope

The InterestPaymentRequest message is sent by either;

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

It is used to request payment or advise the amount due for interest calculated for a specified period. The interest is based on the amount of collateral that has been held during the calculation period. It is possible to send these messages on a bi-lateral basis for matching.

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

Usage

The InterestPaymentRequest message is used to advise the interest amount calculated for a specific period or request payment for an interest amount for a specific period.

Outline

The InterestPaymentRequestV05 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

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

C. Agreement

Agreement details for the over the counter market.

D. InterestDueToA

Provides details on the interest amount due to party A.

E. InterestDueToB

Provides details on the interest amount due to party B.

F. NetAmountDetails

Provides the net interest amount due to A or due to B in case of collateral held and posted during a period.

G. 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> <IntrstPmtReq>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		679
	Obligation <Oblgtn>	[1..1]		C3, C4	679
	PartyA <PtyA>	[1..1]			681
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	681
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		682
Or}	NameAndAddress <NmAndAdr>	[1..1]			682
	Name <Nm>	[1..1]	Text		682
	Address <Adr>	[1..1]	±		683
	ServicingPartyA <SvchgPtyA>	[0..1]			683
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	683
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		684
Or}	NameAndAddress <NmAndAdr>	[1..1]			684
	Name <Nm>	[1..1]	Text		684
	Address <Adr>	[1..1]	±		684
	PartyB <PtyB>	[1..1]			685
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	685
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		686
Or}	NameAndAddress <NmAndAdr>	[1..1]			686
	Name <Nm>	[1..1]	Text		686
	Address <Adr>	[1..1]	±		686
	ServicingPartyB <SvchgPtyB>	[0..1]			687
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	687
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		687
Or}	NameAndAddress <NmAndAdr>	[1..1]			688
	Name <Nm>	[1..1]	Text		688
	Address <Adr>	[1..1]	±		688
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		688
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		689

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposureType <XpsrTp>	[0..1]	CodeSet		689
	ValuationDate <ValtnDt>	[1..1]	±		691
	Agreement <Agrmt>	[1..1]			691
	AgreementDetails <AgrmtDtls>	[1..1]	Text		691
	AgreementIdentification <AgrmtId>	[0..1]	Text		691
	AgreementDate <AgrmtDt>	[1..1]	Date		692
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	692
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		692
	InterestDueToA <IntrstDueToA>	[0..1]		C7	692
	InterestRequestSequence <IntrstReqSeq>	[1..1]	CodeSet		694
	InterestPeriod <IntrstPrd>	[1..1]	±		694
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	694
	ValueDate <ValDt>	[1..1]	Date		695
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		695
	InterestRate <IntrstRate>	[0..1]	±		695
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		695
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		698
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		699
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		699
	CollateralPurpose <CollPurp>	[1..1]	±		699
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		700
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		700
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		700
	AdditionalInformation <AddtlInf>	[0..1]	Text		700
	ReferenceDetails <RefDtls>	[0..1]			701
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		701
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		701
	InterestDueToB <IntrstDueToB>	[0..1]		C7	701
	InterestRequestSequence <IntrstReqSeq>	[1..1]	CodeSet		703
	InterestPeriod <IntrstPrd>	[1..1]	±		703
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	703

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ValueDate <ValDt>	[1..1]	Date		704
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		704
	InterestRate <IntrstRate>	[0..1]	±		704
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		704
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		707
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		708
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		708
	CollateralPurpose <CollPurp>	[1..1]	±		708
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		709
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		709
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		709
	AdditionalInformation <AddtlInf>	[0..1]	Text		709
	ReferenceDetails <RefDtls>	[0..1]			710
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		710
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		710
	NetAmountDetails <NetAmtDtls>	[0..1]			710
	InterestDueToA <IntrstDueToA>	[0..1]	Amount	C1, C6	710
	InterestDueToB <IntrstDueToB>	[0..1]	Amount	C1, C6	711
	ValueDate <ValDt>	[1..1]	Date		712
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		712
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		712
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		712
	SupplementaryData <SplmtryData>	[0..*]	±	C8	713

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 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 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 CollateralAccountOrBlockchainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C4 CollateralAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification 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.

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 InterestRequestSequenceRule

(Rule)

If InterestRequestSequence equals updated, then ReferenceDetails must be present. (CrossElementComplexRule)

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00202
- *Error Text:* ReferenceDetails must be present

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.

12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

12.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as know by the instructing party.

Datatype: Max35Text on page 1074

12.4.2 Obligation <Oblgtn>

Presence: [1..1]

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

Impacted by: C3 CollateralAccountOrBlockChainAddress1Rule __, C4 CollateralAccountOrBlockChainAddress2Rule __

Obligation <Oblgtn> contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			681
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	681
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		682
Or}	NameAndAddress <NmAndAdr>	[1..1]			682
	Name <Nm>	[1..1]	Text		682
	Address <Adr>	[1..1]	±		683
	ServicingPartyA <SvcgPtyA>	[0..1]			683
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	683
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		684
Or}	NameAndAddress <NmAndAdr>	[1..1]			684
	Name <Nm>	[1..1]	Text		684
	Address <Adr>	[1..1]	±		684
	PartyB <PtyB>	[1..1]			685
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	685
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		686
Or}	NameAndAddress <NmAndAdr>	[1..1]			686
	Name <Nm>	[1..1]	Text		686
	Address <Adr>	[1..1]	±		686
	ServicingPartyB <SvcgPtyB>	[0..1]			687
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	687
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		687
Or}	NameAndAddress <NmAndAdr>	[1..1]			688
	Name <Nm>	[1..1]	Text		688
	Address <Adr>	[1..1]	±		688
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		688
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		689
	ExposureType <XpsrTp>	[0..1]	CodeSet		689
	ValuationDate <ValtnDt>	[1..1]	±		691

Constraints

• **CollateralAccountOrBlockchainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

• **CollateralAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

12.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	681
Or	ProprietaryIdentification <PtryId>	[1..1]	±		682
Or}	NameAndAddress <NmAndAdr>	[1..1]			682
	Name <Nm>	[1..1]	Text		682
	Address <Adr>	[1..1]	±		683

12.4.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

12.4.2.1.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

12.4.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		682
	Address <Adr>	[1..1]	±		683

12.4.2.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

12.4.2.1.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2 on page 1039](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

12.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	683
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		684
Or}	NameAndAddress <NmAndAdr>	[1..1]			684
	Name <Nm>	[1..1]	Text		684
	Address <Adr>	[1..1]	±		684

12.4.2.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: [C2 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 1069](#)

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.

12.4.2.2.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

12.4.2.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		684
	Address <Adr>	[1..1]	±		684

12.4.2.2.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text on page 1075](#)

12.4.2.2.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

12.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	685
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		686
Or}	NameAndAddress <NmAndAdr>	[1..1]			686
	Name <Nm>	[1..1]	Text		686
	Address <Adr>	[1..1]	±		686

12.4.2.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: [AnyBICDec2014Identifier](#) on page 1069

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.

12.4.2.3.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

12.4.2.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		686
	Address <Adr>	[1..1]	±		686

12.4.2.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

12.4.2.3.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

12.4.2.4 ServicingPartyB <SvchgPtyB>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	687
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		687
Or}	NameAndAddress <NmAndAdr>	[1..1]			688
	Name <Nm>	[1..1]	Text		688
	Address <Adr>	[1..1]	±		688

12.4.2.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

12.4.2.4.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

12.4.2.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		688
	Address <Adr>	[1..1]	±		688

12.4.2.4.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: [Max70Text](#) on page 1075

12.4.2.4.3.2 Address <Adr>

Presence: [1..1]

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

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

12.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

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

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

12.4.2.6 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see [BlockChainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

12.4.2.7 ExposureType <XpsrTp>

Presence: [0..1]

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

Datatype: [ExposureType11Code](#) on page 1053

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.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
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

CodeName	Name	Definition
		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).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	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.
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.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

12.4.2.8 ValuationDate <ValtnDt>

Presence: [1..1]

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

ValuationDate <ValtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

12.4.3 Agreement <Agrmt>

Presence: [1..1]

Definition: Agreement details for the over the counter market.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		691
	AgreementIdentification <AgrmtId>	[0..1]	Text		691
	AgreementDate <AgrmtDt>	[1..1]	Date		692
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	692
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		692

12.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: [Max140Text](#) on page 1073

12.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: Max140Text on page 1073

12.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: ISODate on page 1068

12.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 1044

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

12.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see AgreementFramework1Choice on page 966 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		966
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		967

12.4.4 InterestDueToA <IntrstDueToA>

Presence: [0..1]

Definition: Provides details on the interest amount due to party A.

Impacted by: C7 InterestRequestSequenceRule

InterestDueToA <IntrstDueToA> contains the following **InterestAmount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestRequestSequence <IntrstReqSeq>	[1..1]	CodeSet		694
	InterestPeriod <IntrstPrd>	[1..1]	±		694
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	694
	ValueDate <ValDt>	[1..1]	Date		695
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		695
	InterestRate <IntrstRate>	[0..1]	±		695
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		695
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		698
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		699
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		699
	CollateralPurpose <CollPurp>	[1..1]	±		699
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		700
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		700
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		700
	AdditionalInformation <AddtlInf>	[0..1]	Text		700
	ReferenceDetails <RefDtls>	[0..1]			701
	InterestPaymentRequestIdentification <IntrstPmtReqlD>	[1..1]	Text		701
	InterestPaymentResponseIdentification <IntrstPmtRspnlD>	[0..1]	Text		701

Constraints

- **InterestRequestSequenceRule**

(Rule)

If InterestRequestSequence equals updated, then ReferenceDetails must be present.

On Condition

/InterestRequestSequence is equal to value 'Updated'

Following Must be True

/ReferenceDetails Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00202

– *Error Text:* ReferenceDetails must be present

12.4.4.1 InterestRequestSequence <IntrstReqSeq>

Presence: [1..1]

Definition: Indicates whether the interest request is new or updated.

Datatype: [InterestRequestSequence1Code](#) on page 1063

CodeName	Name	Definition
INIT	Initial	Indicates this is a new interest payment request.
UPDA	Updated	Indicates this is an updated interest payment request.

12.4.4.2 InterestPeriod <IntrstPrd>

Presence: [1..1]

Definition: Period for which the calculation has been performed.

InterestPeriod <IntrstPrd> contains the following elements (see [DatePeriod2](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		929
	ToDate <ToDt>	[1..1]	Date		929

12.4.4.3 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [1..1]

Definition: Amount of money representing an interest payment.

Impacted by: [C1 ActiveCurrency](#) __, [C6 CurrencyAmount](#) __

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

12.4.4.4 ValueDate <ValDt>

Presence: [1..1]

Definition: Agreed date for the interest payment.

Datatype: ISODate on page 1068

12.4.4.5 InterestMethod <IntrstMtd>

Presence: [1..1]

Definition: Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

Datatype: InterestMethod1Code on page 1063

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

12.4.4.6 InterestRate <IntrstRate>

Presence: [0..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.

InterestRate <IntrstRate> contains one of the following elements (see InterestRate1Choice on page 1004 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		1004
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			1004
	Index <Indx>	[1..1]	Text		1005
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		1005

12.4.4.7 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the security.

Datatype: InterestComputationMethod2Code on page 1060

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

CodeName	Name	Definition
		split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day 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

CodeName	Name	Definition
		the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

12.4.4.8 AppliedWithholdingTax <ApldWhldgTax>

Presence: [0..1]

Definition: Amount or percentage of a cash distribution that will be withheld by a tax authority.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

- *Meaning When True:* Yes
- *Meaning When False:* No

12.4.4.9 CalculationMethod <ClctnMtd>

Presence: [0..1]

Definition: Specifies whether the interest is simple or compounded.

Datatype: [CalculationMethod1Code](#) on page 1046

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

12.4.4.10 CalculationFrequency <ClctnFrqcy>

Presence: [0..1]

Definition: Specifies the periodicity of the calculation of the interest.

Datatype: [Frequency1Code](#) on page 1059

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.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

12.4.4.11 CollateralPurpose <CollPurp>

Presence: [1..1]

Definition: Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

CollateralPurpose <CollPurp> contains one of the following elements (see [CollateralPurpose1Choice](#) on page 965 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		965
Or}	Proprietary <Prtry>	[1..1]	±		965

12.4.4.12 OpeningCollateralBalance <OpngCollBal>

Presence: [0..1]

Definition: Provides details about the opening collateral balance.

OpeningCollateralBalance <OpngCollBal> contains the following elements (see [CollateralBalance1](#) on page 896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	896
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	897

12.4.4.13 ClosingCollateralBalance <ClsgCollBal>

Presence: [1..1]

Definition: Provides details about the closing collateral balance.

ClosingCollateralBalance <ClsgCollBal> contains the following elements (see [CollateralBalance1](#) on page 896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	896
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	897

12.4.4.14 StandardSettlementInstructions <StdSttlInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: [Max140Text](#) on page 1073

12.4.4.15 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Additional information related to interest request.

Datatype: [Max210Text](#) on page 1073

12.4.4.16 ReferenceDetails <RefDtls>

Presence: [0..1]

Definition: Additional references linked to the updated interest payment request.

ReferenceDetails <RefDtls> contains the following **Reference20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		701
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		701

12.4.4.16.1 InterestPaymentRequestIdentification <IntrstPmtReqId>

Presence: [1..1]

Definition: Provides the reference to the interest payment request.

Datatype: Max35Text on page 1074

12.4.4.16.2 InterestPaymentResponseIdentification <IntrstPmtRspnId>

Presence: [0..1]

Definition: Provides the reference to the interest payment response.

Datatype: Max35Text on page 1074

12.4.5 InterestDueToB <IntrstDueToB>

Presence: [0..1]

Definition: Provides details on the interest amount due to party B.

Impacted by: C7 InterestRequestSequenceRule

InterestDueToB <IntrstDueToB> contains the following **InterestAmount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestRequestSequence <IntrstReqSeq>	[1..1]	CodeSet		703
	InterestPeriod <IntrstPrd>	[1..1]	±		703
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	703
	ValueDate <ValDt>	[1..1]	Date		704
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		704
	InterestRate <IntrstRate>	[0..1]	±		704
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		704
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		707
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		708
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		708
	CollateralPurpose <CollPurp>	[1..1]	±		708
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		709
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		709
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		709
	AdditionalInformation <AddtlInf>	[0..1]	Text		709
	ReferenceDetails <RefDtls>	[0..1]			710
	InterestPaymentRequestIdentification <IntrstPmtReqld>	[1..1]	Text		710
	InterestPaymentResponseIdentification <IntrstPmtRspnld>	[0..1]	Text		710

Constraints

- **InterestRequestSequenceRule**

(Rule)

If InterestRequestSequence equals updated, then ReferenceDetails must be present.

On Condition

/InterestRequestSequence is equal to value 'Updated'

Following Must be True

/ReferenceDetails Must be present

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00202

– *Error Text:* ReferenceDetails must be present

12.4.5.1 InterestRequestSequence <IntrstReqSeq>

Presence: [1..1]

Definition: Indicates whether the interest request is new or updated.

Datatype: [InterestRequestSequence1Code](#) on page 1063

CodeName	Name	Definition
INIT	Initial	Indicates this is a new interest payment request.
UPDA	Updated	Indicates this is an updated interest payment request.

12.4.5.2 InterestPeriod <IntrstPrd>

Presence: [1..1]

Definition: Period for which the calculation has been performed.

InterestPeriod <IntrstPrd> contains the following elements (see [DatePeriod2](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		929
	ToDate <ToDt>	[1..1]	Date		929

12.4.5.3 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [1..1]

Definition: Amount of money representing an interest payment.

Impacted by: [C1 ActiveCurrency](#) __, [C6 CurrencyAmount](#) __

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

12.4.5.4 ValueDate <ValDt>

Presence: [1..1]

Definition: Agreed date for the interest payment.

Datatype: ISODate on page 1068

12.4.5.5 InterestMethod <IntrstMtd>

Presence: [1..1]

Definition: Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

Datatype: InterestMethod1Code on page 1063

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

12.4.5.6 InterestRate <IntrstRate>

Presence: [0..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.

InterestRate <IntrstRate> contains one of the following elements (see InterestRate1Choice on page 1004 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		1004
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			1004
	Index <Indx>	[1..1]	Text		1005
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		1005

12.4.5.7 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the security.

Datatype: InterestComputationMethod2Code on page 1060

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

CodeName	Name	Definition
		split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day 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

CodeName	Name	Definition
		the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

12.4.5.8 AppliedWithholdingTax <ApldWhldgTax>

Presence: [0..1]

Definition: Amount or percentage of a cash distribution that will be withheld by a tax authority.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

- *Meaning When True:* Yes
- *Meaning When False:* No

12.4.5.9 CalculationMethod <ClctnMtd>

Presence: [0..1]

Definition: Specifies whether the interest is simple or compounded.

Datatype: [CalculationMethod1Code](#) on page 1046

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

12.4.5.10 CalculationFrequency <ClctnFrqcy>

Presence: [0..1]

Definition: Specifies the periodicity of the calculation of the interest.

Datatype: [Frequency1Code](#) on page 1059

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.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

12.4.5.11 CollateralPurpose <CollPurp>

Presence: [1..1]

Definition: Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

CollateralPurpose <CollPurp> contains one of the following elements (see [CollateralPurpose1Choice](#) on page 965 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		965
Or}	Proprietary <Prtry>	[1..1]	±		965

12.4.5.12 OpeningCollateralBalance <OpngCollBal>

Presence: [0..1]

Definition: Provides details about the opening collateral balance.

OpeningCollateralBalance <OpngCollBal> contains the following elements (see [CollateralBalance1](#) on page 896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	896
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	897

12.4.5.13 ClosingCollateralBalance <ClsgCollBal>

Presence: [1..1]

Definition: Provides details about the closing collateral balance.

ClosingCollateralBalance <ClsgCollBal> contains the following elements (see [CollateralBalance1](#) on page 896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	896
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	897

12.4.5.14 StandardSettlementInstructions <StdSttlInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: [Max140Text](#) on page 1073

12.4.5.15 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Additional information related to interest request.

Datatype: [Max210Text](#) on page 1073

12.4.5.16 ReferenceDetails <RefDtls>

Presence: [0..1]

Definition: Additional references linked to the updated interest payment request.

ReferenceDetails <RefDtls> contains the following **Reference20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		710
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		710

12.4.5.16.1 InterestPaymentRequestIdentification <IntrstPmtReqId>

Presence: [1..1]

Definition: Provides the reference to the interest payment request.

Datatype: Max35Text on page 1074

12.4.5.16.2 InterestPaymentResponseIdentification <IntrstPmtRspnId>

Presence: [0..1]

Definition: Provides the reference to the interest payment response.

Datatype: Max35Text on page 1074

12.4.6 NetAmountDetails <NetAmtDtls>

Presence: [0..1]

Definition: Provides the net interest amount due to A or due to B in case of collateral held and posted during a period.

NetAmountDetails <NetAmtDtls> contains the following **InterestResult1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestDueToA <IntrstDueToA>	[0..1]	Amount	C1, C6	710
	InterestDueToB <IntrstDueToB>	[0..1]	Amount	C1, C6	711
	ValueDate <ValDt>	[1..1]	Date		712
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		712
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		712
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		712

12.4.6.1 InterestDueToA <IntrstDueToA>

Presence: [0..1]

Definition: Amount of money representing an interest payment.

Impacted by: C1 ActiveCurrency , C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

12.4.6.2 InterestDueToB <IntrstDueToB>

Presence: [0..1]

Definition: Amount of money representing an interest payment.

Impacted by: C1 ActiveCurrency ____, C6 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

12.4.6.3 ValueDate <ValDt>

Presence: [1..1]

Definition: Agreed date for the interest payment.

Datatype: [ISODate on page 1068](#)

12.4.6.4 InterestMethod <IntrstMtd>

Presence: [1..1]

Definition: Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

Datatype: [InterestMethod1Code on page 1063](#)

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

12.4.6.5 OpeningCollateralBalance <OpngCollBal>

Presence: [0..1]

Definition: Provides details about the opening collateral balance.

OpeningCollateralBalance <OpngCollBal> contains the following elements (see [CollateralBalance1 on page 896](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	896
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	897

12.4.6.6 ClosingCollateralBalance <ClsgCollBal>

Presence: [1..1]

Definition: Provides details about the closing collateral balance.

ClosingCollateralBalance <ClsgCollBal> contains the following elements (see [CollateralBalance1](#) on page 896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	896
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	897

12.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C8 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 958 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		958
	Envelope <Envlp>	[1..1]	(External Schema)		959

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 colr.014.001.05 InterestPaymentResponseV05

13.1 MessageDefinition Functionality

Scope

The InterestPaymentResponse message is sent by either;

- the collateral taker or its collateral manager to the collateral giver or its collateral manager, or
- the collateral giver or its collateral manager to the collateral taker or its collateral manager

This is a response to the InterestPaymentRequest message and the amount of interest requested or advised can be accepted or rejected.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The InterestPaymentResponse message is sent in response to the InterestPaymentRequest in order to accept or reject the amount of interest requested or advised. A rejection reason and information can be provide if the InterestPaymentRequest is being rejected.

Outline

The InterestPaymentResponseV05 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. InterestDueToA

Provides details on the interest amount due to party A.

E. InterestDueToB

Provides details on the interest amount due to party B.

F. InterestResponse

Provides details on the response to the interest payment request.

G. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

13.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntrstPmtRspn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		719
	Obligation <Oblgtn>	[1..1]		C3, C4	719
	PartyA <PtyA>	[1..1]			721
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	721
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		722
Or}	NameAndAddress <NmAndAdr>	[1..1]			722
	Name <Nm>	[1..1]	Text		722
	Address <Adr>	[1..1]	±		723
	ServicingPartyA <SvchgPtyA>	[0..1]			723
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	723
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		724
Or}	NameAndAddress <NmAndAdr>	[1..1]			724
	Name <Nm>	[1..1]	Text		724
	Address <Adr>	[1..1]	±		724
	PartyB <PtyB>	[1..1]			725
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	725
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		726
Or}	NameAndAddress <NmAndAdr>	[1..1]			726
	Name <Nm>	[1..1]	Text		726
	Address <Adr>	[1..1]	±		726
	ServicingPartyB <SvchgPtyB>	[0..1]			727
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	727
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		727
Or}	NameAndAddress <NmAndAdr>	[1..1]			728
	Name <Nm>	[1..1]	Text		728
	Address <Adr>	[1..1]	±		728
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		728
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		729

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposureType <XpsrTp>	[0..1]	CodeSet		729
	ValuationDate <ValtnDt>	[1..1]	±		731
	Agreement <Agrmt>	[1..1]			731
	AgreementDetails <AgrmtDtls>	[1..1]	Text		731
	AgreementIdentification <Agrmtld>	[0..1]	Text		731
	AgreementDate <AgrmtDt>	[1..1]	Date		732
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	732
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		732
	InterestDueToA <IntrstDueToA>	[0..1]			732
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	733
	ValueDate <ValDt>	[1..1]	±		734
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		734
	InterestPeriod <IntrstPrd>	[1..1]	±		734
	InterestRate <IntrstRate>	[0..1]	±		735
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		735
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		738
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		738
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		739
	CollateralPurpose <CollPurp>	[1..1]	±		739
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		739
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		740
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		740
	AdditionalInformation <AddtlInf>	[0..1]	Text		740
	InterestDueToB <IntrstDueToB>	[0..1]			740
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	741
	ValueDate <ValDt>	[1..1]	±		742
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		742
	InterestPeriod <IntrstPrd>	[1..1]	±		742
	InterestRate <IntrstRate>	[0..1]	±		743
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		743
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		746

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		746
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		747
	CollateralPurpose <CollPurp>	[1..1]	±		747
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		747
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		748
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		748
	AdditionalInformation <AddtlInf>	[0..1]	Text		748
	InterestResponse <IntrstRspn>	[1..1]			748
	ResponseType <RspnTp>	[1..1]	CodeSet		749
	RejectionReason <RjctnRsn>	[0..1]	±		749
	RejectionReasonInformation <RjctnRsnInf>	[0..1]	Text		749
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		749
	SupplementaryData <SplmtryData>	[0..*]	±	C7	750

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 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 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 CollateralAccountOrBlockchainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C4 CollateralAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification 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.

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 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 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as know by the instructing party.

Datatype: Max35Text on page 1074

13.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Impacted by: C3 CollateralAccountOrBlockChainAddress1Rule, C4 CollateralAccountOrBlockChainAddress2Rule

Obligation <Oblgtn> contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			721
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	721
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		722
Or}	NameAndAddress <NmAndAdr>	[1..1]			722
	Name <Nm>	[1..1]	Text		722
	Address <Adr>	[1..1]	±		723
	ServicingPartyA <SvcgPtyA>	[0..1]			723
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	723
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		724
Or}	NameAndAddress <NmAndAdr>	[1..1]			724
	Name <Nm>	[1..1]	Text		724
	Address <Adr>	[1..1]	±		724
	PartyB <PtyB>	[1..1]			725
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	725
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		726
Or}	NameAndAddress <NmAndAdr>	[1..1]			726
	Name <Nm>	[1..1]	Text		726
	Address <Adr>	[1..1]	±		726
	ServicingPartyB <SvcgPtyB>	[0..1]			727
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	727
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		727
Or}	NameAndAddress <NmAndAdr>	[1..1]			728
	Name <Nm>	[1..1]	Text		728
	Address <Adr>	[1..1]	±		728
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		728
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		729
	ExposureType <XpsrTp>	[0..1]	CodeSet		729
	ValuationDate <ValtnDt>	[1..1]	±		731

Constraints

• **CollateralAccountOrBlockchainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

• **CollateralAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

13.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	721
Or	ProprietaryIdentification <PtryId>	[1..1]	±		722
Or}	NameAndAddress <NmAndAdr>	[1..1]			722
	Name <Nm>	[1..1]	Text		722
	Address <Adr>	[1..1]	±		723

13.4.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

13.4.2.1.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <Prtryld> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

13.4.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		722
	Address <Adr>	[1..1]	±		723

13.4.2.1.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max70Text on page 1075](#)

13.4.2.1.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2 on page 1039](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

13.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	723
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		724
Or}	NameAndAddress <NmAndAdr>	[1..1]			724
	Name <Nm>	[1..1]	Text		724
	Address <Adr>	[1..1]	±		724

13.4.2.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: [C2 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 1069](#)

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.

13.4.2.2.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

13.4.2.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		724
	Address <Adr>	[1..1]	±		724

13.4.2.2.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max70Text on page 1075](#)

13.4.2.2.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

13.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	725
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		726
Or}	NameAndAddress <NmAndAdr>	[1..1]			726
	Name <Nm>	[1..1]	Text		726
	Address <Adr>	[1..1]	±		726

13.4.2.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C2 AnyBIC

Datatype: [AnyBICDec2014Identifier](#) on page 1069

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.

13.4.2.3.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

13.4.2.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		726
	Address <Adr>	[1..1]	±		726

13.4.2.3.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max70Text](#) on page 1075

13.4.2.3.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

13.4.2.4 ServicingPartyB <SvchgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvchgPtyB> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	727
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		727
Or}	NameAndAddress <NmAndAdr>	[1..1]			728
	Name <Nm>	[1..1]	Text		728
	Address <Adr>	[1..1]	±		728

13.4.2.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C2 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

13.4.2.4.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

13.4.2.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		728
	Address <Adr>	[1..1]	±		728

13.4.2.4.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max70Text](#) on page 1075

13.4.2.4.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

13.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

13.4.2.6 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of collateral account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see [BlockChainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

13.4.2.7 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: [ExposureType11Code](#) on page 1053

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.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
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

CodeName	Name	Definition
		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).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	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.
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.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

13.4.2.8 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

13.4.3 Agreement <Agrmt>

Presence: [1..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		731
	AgreementIdentification <AgrmtId>	[0..1]	Text		731
	AgreementDate <AgrmtDt>	[1..1]	Date		732
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	732
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		732

13.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: [Max140Text](#) on page 1073

13.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: [Max140Text](#) on page 1073

13.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: [ISODate](#) on page 1068

13.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: [C1 ActiveCurrency](#)

Datatype: [ActiveCurrencyCode](#) on page 1044

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

13.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see [AgreementFramework1Choice](#) on page 966 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		966
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		967

13.4.4 InterestDueToA <IntrstDueToA>

Presence: [0..1]

Definition: Provides details on the interest amount due to party A.

InterestDueToA <IntrstDueToA> contains the following **InterestAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	733
	ValueDate <ValDt>	[1..1]	±		734
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		734
	InterestPeriod <IntrstPrd>	[1..1]	±		734
	InterestRate <IntrstRate>	[0..1]	±		735
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		735
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		738
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		738
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		739
	CollateralPurpose <CollPurp>	[1..1]	±		739
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		739
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		740
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		740
	AdditionalInformation <AddtlInf>	[0..1]	Text		740

13.4.4.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [1..1]

Definition: Amount of money representing an interest payment.

Impacted by: C1 ActiveCurrency ____, C6 CurrencyAmount ____

Datatype: ActiveCurrencyAndAmount on page 1041

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.

13.4.4.2 ValueDate <ValDt>

Presence: [1..1]

Definition: Agreed date for the interest payment.

ValueDate <ValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

13.4.4.3 InterestMethod <IntrstMtd>

Presence: [1..1]

Definition: Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

Datatype: [InterestMethod1Code](#) on page 1063

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

13.4.4.4 InterestPeriod <IntrstPrd>

Presence: [1..1]

Definition: Period for which the calculation has been performed.

InterestPeriod <IntrstPrd> contains the following elements (see [DatePeriod2](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		929
	ToDate <ToDt>	[1..1]	Date		929

13.4.4.5 InterestRate <IntrstRate>

Presence: [0..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.

InterestRate <IntrstRate> contains one of the following elements (see [InterestRate1Choice](#) on page 1004 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		1004
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			1004
	Index <Indx>	[1..1]	Text		1005
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		1005

13.4.4.6 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the security.

Datatype: [InterestComputationMethod2Code](#) on page 1060

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.

13.4.4.7 AppliedWithholdingTax <ApldWhldgTax>

Presence: [0..1]

Definition: Amount or percentage of a cash distribution that will be withheld by a tax authority.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

- *Meaning When True:* Yes
- *Meaning When False:* No

13.4.4.8 CalculationMethod <ClctnMtd>

Presence: [0..1]

Definition: Specifies whether the interest is simple or compounded.

Datatype: [CalculationMethod1Code](#) on page 1046

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.

CodeName	Name	Definition
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

13.4.4.9 CalculationFrequency <ClctnFrcy>

Presence: [0..1]

Definition: Specifies the periodicity of the calculation of the interest.

Datatype: [Frequency1Code on page 1059](#)

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.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

13.4.4.10 CollateralPurpose <CollPurp>

Presence: [1..1]

Definition: Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

CollateralPurpose <CollPurp> contains one of the following elements (see [CollateralPurpose1Choice on page 965](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		965
Or}	Proprietary <Prtry>	[1..1]	±		965

13.4.4.11 OpeningCollateralBalance <OpngCollBal>

Presence: [0..1]

Definition: Provides details about the opening collateral balance.

OpeningCollateralBalance <OpngCollBal> contains the following elements (see [CollateralBalance1](#) on page 896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	896
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	897

13.4.4.12 ClosingCollateralBalance <ClsgCollBal>

Presence: [1..1]

Definition: Provides details about the closing collateral balance.

ClosingCollateralBalance <ClsgCollBal> contains the following elements (see [CollateralBalance1](#) on page 896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	896
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	897

13.4.4.13 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: [Max140Text](#) on page 1073

13.4.4.14 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Additional information related to interest request.

Datatype: [Max210Text](#) on page 1073

13.4.5 InterestDueToB <IntrstDueToB>

Presence: [0..1]

Definition: Provides details on the interest amount due to party B.

InterestDueToB <IntrstDueToB> contains the following **InterestAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	741
	ValueDate <ValDt>	[1..1]	±		742
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		742
	InterestPeriod <IntrstPrd>	[1..1]	±		742
	InterestRate <IntrstRate>	[0..1]	±		743
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		743
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		746
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		746
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		747
	CollateralPurpose <CollPurp>	[1..1]	±		747
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		747
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		748
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		748
	AdditionalInformation <AddtlInf>	[0..1]	Text		748

13.4.5.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [1..1]

Definition: Amount of money representing an interest payment.

Impacted by: C1 ActiveCurrency ____, C6 CurrencyAmount ____

Datatype: ActiveCurrencyAndAmount on page 1041

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.

13.4.5.2 ValueDate <ValDt>

Presence: [1..1]

Definition: Agreed date for the interest payment.

ValueDate <ValDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

13.4.5.3 InterestMethod <IntrstMtd>

Presence: [1..1]

Definition: Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

Datatype: [InterestMethod1Code](#) on page 1063

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

13.4.5.4 InterestPeriod <IntrstPrd>

Presence: [1..1]

Definition: Period for which the calculation has been performed.

InterestPeriod <IntrstPrd> contains the following elements (see [DatePeriod2](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		929
	ToDate <ToDt>	[1..1]	Date		929

13.4.5.5 InterestRate <IntrstRate>

Presence: [0..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.

InterestRate <IntrstRate> contains one of the following elements (see [InterestRate1Choice](#) on page 1004 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		1004
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			1004
	Index <Indx>	[1..1]	Text		1005
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		1005

13.4.5.6 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the security.

Datatype: [InterestComputationMethod2Code](#) on page 1060

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.

13.4.5.7 AppliedWithholdingTax <ApIdWhldgTax>

Presence: [0..1]

Definition: Amount or percentage of a cash distribution that will be withheld by a tax authority.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

- *Meaning When True:* Yes
- *Meaning When False:* No

13.4.5.8 CalculationMethod <ClctnMtd>

Presence: [0..1]

Definition: Specifies whether the interest is simple or compounded.

Datatype: [CalculationMethod1Code](#) on page 1046

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.

CodeName	Name	Definition
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

13.4.5.9 CalculationFrequency <ClctnFrqcy>

Presence: [0..1]

Definition: Specifies the periodicity of the calculation of the interest.

Datatype: [Frequency1Code on page 1059](#)

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.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

13.4.5.10 CollateralPurpose <CollPurp>

Presence: [1..1]

Definition: Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

CollateralPurpose <CollPurp> contains one of the following elements (see [CollateralPurpose1Choice on page 965](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		965
Or}	Proprietary <Prtry>	[1..1]	±		965

13.4.5.11 OpeningCollateralBalance <OpngCollBal>

Presence: [0..1]

Definition: Provides details about the opening collateral balance.

OpeningCollateralBalance <OpngCollBal> contains the following elements (see [CollateralBalance1](#) on page 896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	896
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	897

13.4.5.12 ClosingCollateralBalance <ClsgCollBal>

Presence: [1..1]

Definition: Provides details about the closing collateral balance.

ClosingCollateralBalance <ClsgCollBal> contains the following elements (see [CollateralBalance1](#) on page 896 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	896
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	897

13.4.5.13 StandardSettlementInstructions <StdSttlInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: [Max140Text](#) on page 1073

13.4.5.14 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Additional information related to interest request.

Datatype: [Max210Text](#) on page 1073

13.4.6 InterestResponse <IntrstRspn>

Presence: [1..1]

Definition: Provides details on the response to the interest payment request.

InterestResponse <IntrstRspn> contains the following **InterestResponse1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		749
	RejectionReason <RjctnRsn>	[0..1]	±		749
	RejectionReasonInformation <RjctnRsnInf>	[0..1]	Text		749
	InterestPaymentRequestIdentification <IntrstPmtReqld>	[1..1]	Text		749

13.4.6.1 ResponseType <RspnTp>

Presence: [1..1]

Definition: Provides the type of the response, either accepted or rejected.

Datatype: [Status4Code on page 1067](#)

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

13.4.6.2 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Provides a reason for rejection identified using a code or a proprietary format.

RejectionReason <RjctnRsn> contains one of the following elements (see [RejectionReason21FormatChoice on page 1038](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1038
Or}	Proprietary <Prtry>	[1..1]	±		1039

13.4.6.3 RejectionReasonInformation <RjctnRsnInf>

Presence: [0..1]

Definition: Provides additional information on the rejection reason.

Datatype: [Max140Text on page 1073](#)

13.4.6.4 InterestPaymentRequestIdentification <IntrstPmtReqld>

Presence: [1..1]

Definition: Provides the reference to the interest payment request.

Datatype: [Max35Text on page 1074](#)

13.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: [C7 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 958 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		958
	Envelope <Envlp>	[1..1]	(External Schema)		959

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 colr.015.001.05 InterestPaymentStatementV05

14.1 MessageDefinition Functionality

Scope

The InterestPaymentStatement message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to report the interest amounts calculated based on the effective posted collateral amount, over a specific period of time agreed by both parties.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The InterestPaymentStatement message is used for reporting the interest per period on collateral held.

Outline

The InterestPaymentStatementV05 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Agreement

Agreement details for the over the counter market.

C. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

D. StatementParameters

Provides general information on the report such as the statement identification.

E. 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.

F. InterestStatement

Provides details on the interest statement.

G. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntrstPmtStmnt>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		756
	Agreement <Agrmt>	[0..1]			756
	AgreementDetails <AgrmtDtls>	[1..1]	Text		757
	AgreementIdentification <AgrmtId>	[0..1]	Text		757
	AgreementDate <AgrmtDt>	[1..1]	Date		757
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	757
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		758
	Obligation <Oblgtn>	[1..1]		C4, C6	758
	PartyA <PtyA>	[1..1]			760
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	760
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		761
Or}	NameAndAddress <NmAndAdr>	[1..1]			761
	Name <Nm>	[1..1]	Text		761
	Address <Adr>	[1..1]	±		762
	ServicingPartyA <SvchgPtyA>	[0..1]			762
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	762
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		763
Or}	NameAndAddress <NmAndAdr>	[1..1]			763
	Name <Nm>	[1..1]	Text		763
	Address <Adr>	[1..1]	±		763
	PartyB <PtyB>	[1..1]			764
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		765
Or}	NameAndAddress <NmAndAdr>	[1..1]			765
	Name <Nm>	[1..1]	Text		765
	Address <Adr>	[1..1]	±		765
	ServicingPartyB <SvchgPtyB>	[0..1]			766
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	766

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		766
Or}	NameAndAddress <NmAndAdr>	[1..1]			767
	Name <Nm>	[1..1]	Text		767
	Address <Adr>	[1..1]	±		767
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		767
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		768
	ExposureType <XpsrTp>	[0..1]	CodeSet		768
	ValuationDate <ValtnDt>	[1..1]	±		770
	StatementParameters <StmntParams>	[1..1]	±		770
	Pagination <Pgntn>	[0..1]	±		770
	InterestStatement <IntrstStmnt>	[1..1]			771
	InterestPeriod <IntrstPrd>	[1..1]	±		771
	TotalInterestAmountDueToA <TtlIntrstAmtDueToA>	[0..1]	Amount	C1, C9	772
	TotalInterestAmountDueToB <TtlIntrstAmtDueToB>	[0..1]	Amount	C1, C9	772
	ValueDate <ValDt>	[1..1]	Date		773
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[0..1]	Text		773
	InterestCalculation <IntrstClctn>	[0..*]		C5, C7	773
	CalculationDate <ClctnDt>	[1..1]	Date		775
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		775
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		775
	EffectivePrincipalAmount <FctvPrncplAmt>	[1..1]	±		775
	PrincipalAmount <PrncplAmt>	[0..1]	±		776
	MovementAmount <MvmntAmt>	[0..1]	±		776
	NumberOfDays <NbOfDays>	[0..1]	Quantity		776
	EffectiveRate <FctvRate>	[1..1]	Rate		776
	InterestRate <IntrstRate>	[0..1]	Rate		777
	Spread <Sprd>	[0..1]	Rate		777
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	±		777
	AggregatedInterestAmount <AggtdIntrstAmt>	[0..1]	Amount	C1, C9	777
	SupplementaryData <SplmtryData>	[0..*]	±	C11	778

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 **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 **CollateralAccountOrBlockchainAddress1Rule**

(Rule)

If CollateralAccountIdentification 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.

C5 CollateralAccountOrBlockChainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C6 CollateralAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, CollateralAccountIdentification 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.

C7 CollateralAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, CollateralAccountIdentification 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.

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 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 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as know by the instructing party.

Datatype: [Max35Text on page 1074](#)

14.4.2 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		757
	AgreementIdentification <AgrmtId>	[0..1]	Text		757
	AgreementDate <AgrmtDt>	[1..1]	Date		757
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	757
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		758

14.4.2.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: Max140Text on page 1073

14.4.2.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: Max140Text on page 1073

14.4.2.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: ISODate on page 1068

14.4.2.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 1044

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

14.4.2.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see [AgreementFramework1Choice](#) on page 966 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		966
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		967

14.4.3 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Impacted by: C4 CollateralAccountOrBlockChainAddress1Rule , C6 CollateralAccountOrBlockChainAddress2Rule

Obligation <Oblgtn> contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			760
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	760
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		761
Or}	NameAndAddress <NmAndAdr>	[1..1]			761
	Name <Nm>	[1..1]	Text		761
	Address <Adr>	[1..1]	±		762
	ServicingPartyA <SvcgPtyA>	[0..1]			762
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	762
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		763
Or}	NameAndAddress <NmAndAdr>	[1..1]			763
	Name <Nm>	[1..1]	Text		763
	Address <Adr>	[1..1]	±		763
	PartyB <PtyB>	[1..1]			764
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		765
Or}	NameAndAddress <NmAndAdr>	[1..1]			765
	Name <Nm>	[1..1]	Text		765
	Address <Adr>	[1..1]	±		765
	ServicingPartyB <SvcgPtyB>	[0..1]			766
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	766
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		766
Or}	NameAndAddress <NmAndAdr>	[1..1]			767
	Name <Nm>	[1..1]	Text		767
	Address <Adr>	[1..1]	±		767
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		767
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		768
	ExposureType <XpsrTp>	[0..1]	CodeSet		768
	ValuationDate <ValtnDt>	[1..1]	±		770

Constraints

• **CollateralAccountOrBlockchainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

• **CollateralAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

14.4.3.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	760
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		761
Or}	NameAndAddress <NmAndAdr>	[1..1]			761
	Name <Nm>	[1..1]	Text		761
	Address <Adr>	[1..1]	±		762

14.4.3.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C3 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

14.4.3.1.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <Prtryld> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

14.4.3.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		761
	Address <Adr>	[1..1]	±		762

14.4.3.1.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max70Text on page 1075](#)

14.4.3.1.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2 on page 1039](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

14.4.3.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	762
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		763
Or}	NameAndAddress <NmAndAdr>	[1..1]			763
	Name <Nm>	[1..1]	Text		763
	Address <Adr>	[1..1]	±		763

14.4.3.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: [C3 AnyBIC](#)

Datatype: [AnyBICDec2014Identifier on page 1069](#)

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.

14.4.3.2.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

14.4.3.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		763
	Address <Adr>	[1..1]	±		763

14.4.3.2.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max70Text](#) on page 1075

14.4.3.2.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

14.4.3.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	764
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		765
Or}	NameAndAddress <NmAndAdr>	[1..1]			765
	Name <Nm>	[1..1]	Text		765
	Address <Adr>	[1..1]	±		765

14.4.3.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C3 AnyBIC

Datatype: [AnyBICDec2014Identifier](#) on page 1069

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.

14.4.3.3.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

14.4.3.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		765
	Address <Adr>	[1..1]	±		765

14.4.3.3.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max70Text](#) on page 1075

14.4.3.3.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

14.4.3.4 ServicingPartyB <SvchgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvchgPtyB> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	766
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		766
Or}	NameAndAddress <NmAndAdr>	[1..1]			767
	Name <Nm>	[1..1]	Text		767
	Address <Adr>	[1..1]	±		767

14.4.3.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C3 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

14.4.3.4.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

14.4.3.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		767
	Address <Adr>	[1..1]	±		767

14.4.3.4.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max70Text](#) on page 1075

14.4.3.4.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

14.4.3.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

14.4.3.6 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of collateral account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see [BlockChainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

14.4.3.7 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: [ExposureType11Code](#) on page 1053

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.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
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

CodeName	Name	Definition
		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).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	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.
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.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

14.4.3.8 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

14.4.4 StatementParameters <Stmtparams>

Presence: [1..1]

Definition: Provides general information on the report such as the statement identification.

StatementParameters <Stmtparams> contains the following elements (see [Statement85](#) on page 959 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementIdentification <StmtnId>	[1..1]	Text		959
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		959
	Frequency <Frqcy>	[1..1]	CodeSet		959
	StatementDateTime <StmtnDtTm>	[1..1]	±		960

14.4.5 Pagination <Pgntn>

Presence: [0..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 964](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		964
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		965

14.4.6 InterestStatement <IntrstStmt>

Presence: [1..1]

Definition: Provides details on the interest statement.

InterestStatement <IntrstStmt> contains the following **InterestStatement5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestPeriod <IntrstPrd>	[1..1]	±		771
	TotalInterestAmountDueToA <TtlIntrstAmtDueToA>	[0..1]	Amount	C1, C9	772
	TotalInterestAmountDueToB <TtlIntrstAmtDueToB>	[0..1]	Amount	C1, C9	772
	ValueDate <ValDt>	[1..1]	Date		773
	InterestPaymentRequestIdentification <IntrstPmtReqld>	[0..1]	Text		773
	InterestCalculation <IntrstClctn>	[0..*]		C5, C7	773
	CalculationDate <ClctnDt>	[1..1]	Date		775
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		775
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		775
	EffectivePrincipalAmount <FctvPrncplAmt>	[1..1]	±		775
	PrincipalAmount <PrncplAmt>	[0..1]	±		776
	MovementAmount <MvmntAmt>	[0..1]	±		776
	NumberOfDays <NbOfDays>	[0..1]	Quantity		776
	EffectiveRate <FctvRate>	[1..1]	Rate		776
	InterestRate <IntrstRate>	[0..1]	Rate		777
	Spread <Sprd>	[0..1]	Rate		777
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	±		777
	AggregatedInterestAmount <AggtdIntrstAmt>	[0..1]	Amount	C1, C9	777

14.4.6.1 InterestPeriod <IntrstPrd>

Presence: [1..1]

Definition: Provides the period during which the interest rate has been applied.

InterestPeriod <IntrstPrd> contains the following elements (see [DatePeriod2](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		929
	ToDate <ToDt>	[1..1]	Date		929

14.4.6.2 TotalInterestAmountDueToA <TtlIntrstAmtDueToA>

Presence: [0..1]

Definition: Provides the total amount of interest that is due to partyA.

Impacted by: [C1 ActiveCurrency](#) ____, [C9 CurrencyAmount](#) __

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

14.4.6.3 TotalInterestAmountDueToB <TtlIntrstAmtDueToB>

Presence: [0..1]

Definition: Provides the total amount of interest that is due to partyB.

Impacted by: [C1 ActiveCurrency](#) ____, [C9 CurrencyAmount](#) __

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

14.4.6.4 ValueDate <ValDt>

Presence: [1..1]

Definition: Indicates the value date of the interest statement.

Datatype: ISODate on page 1068

14.4.6.5 InterestPaymentRequestIdentification <IntrstPmtReqId>

Presence: [0..1]

Definition: Provides the reference to the interest payment request.

Datatype: Max35Text on page 1074

14.4.6.6 InterestCalculation <IntrstClctn>

Presence: [0..*]

Definition: Provides the details of the interest calculation.

Impacted by: C5 CollateralAccountOrBlockChainAddress1Rule, C7 CollateralAccountOrBlockChainAddress2Rule

InterestCalculation <IntrstClctn> contains the following **InterestCalculation5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CalculationDate <ClctnDt>	[1..1]	Date		775
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		775
	BlockChainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	±		775
	EffectivePrincipalAmount <FctvPrncplAmt>	[1..1]	±		775
	PrincipalAmount <PrncplAmt>	[0..1]	±		776
	MovementAmount <MvmntAmt>	[0..1]	±		776
	NumberOfDays <NbOfDays>	[0..1]	Quantity		776
	EffectiveRate <FctvRate>	[1..1]	Rate		776
	InterestRate <IntrstRate>	[0..1]	Rate		777
	Spread <Sprd>	[0..1]	Rate		777
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	±		777
	AggregatedInterestAmount <AggtdIntrstAmt>	[0..1]	Amount	C1, C9	777

Constraints

- **CollateralAccountOrBlockChainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

- **CollateralAccountOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

14.4.6.6.1 CalculationDate <ClctnDt>

Presence: [1..1]

Definition: Indicates the calculation date of the interest amount.

Datatype: [ISODate on page 1068](#)

14.4.6.6.2 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides the identification of the collateral account.

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3 on page 892](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

14.4.6.6.3 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of collateral account for digital assets.

BlockchainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockchainAddressWallet5 on page 960](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

14.4.6.6.4 EffectivePrincipalAmount <FctvPrncplAmt>

Presence: [1..1]

Definition: Provides the collateral amount used to calculate the interest amount and includes debit/short or credit/long positions.

EffectivePrincipalAmount <FctvPrncplAmt> contains the following elements (see [AmountAndDirection20](#) on page 895 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C4, C6	895
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		896

14.4.6.6.5 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Provides the collateral amount posted before taking into account the collateral movement amount.

PrincipalAmount <PrncplAmt> contains the following elements (see [AmountAndDirection20](#) on page 895 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C4, C6	895
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		896

14.4.6.6.6 MovementAmount <MvmntAmt>

Presence: [0..1]

Definition: Provides the additional amount of collateral posted between two calculation dates.

MovementAmount <MvmntAmt> contains the following elements (see [AmountAndDirection20](#) on page 895 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C4, C6	895
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		896

14.4.6.6.7 NumberOfDays <NbOfDays>

Presence: [0..1]

Definition: Indicates the number of days for the calculation of the interest.

Datatype: [Number](#) on page 1072

14.4.6.6.8 EffectiveRate <FctvRate>

Presence: [1..1]

Definition: Specifies the 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 1072

14.4.6.6.9 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Specifies the 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 1072

14.4.6.6.10 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the differences in interest rates.

Datatype: [PercentageRate](#) on page 1072

14.4.6.6.11 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [1..1]

Definition: Specifies the amount of money representing an interest payment.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see [AmountAndDirection20](#) on page 895 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C4, C6	895
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		896

14.4.6.6.12 AggregatedInterestAmount <AggtdIntrstAmt>

Presence: [0..1]

Definition: Specifies the total amount of money representing an interest payment.

Impacted by: [C1 ActiveCurrency](#) __, [C9 CurrencyAmount](#) __

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

14.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: [C11 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 958 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		958
	Envelope <Envlp>	[1..1]	(External Schema)		959

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 colr.016.001.05 CollateralAndExposureReportV05

15.1 MessageDefinition Functionality

Scope

The CollateralAndExposureReport message is sent by:

- the collateral giver, or its collateral manager, to the collateral taker, or its collateral manager,
- the collateral taker, or its collateral manager to the collateral giver, or its collateral manager

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The CollateralAndExposureReport message is used to provide the details of the valuation of the collateral, that is, the valuation of securities collateral, cash collateral or other type of collateral, posted at a specific calculation date.

Outline

The CollateralAndExposureReportV05 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. ReportParameters

Provides information about the report such as the report identification, the report date and time or the report frequency.

B. Pagination

Specifies the page number and an indicator of whether it is the only or last page, or if there are additional pages.

C. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

D. Agreement

Agreement details for the over the counter market.

E. CollateralReport

Details of the collateral.

F. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

15.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollAndXpsrRpt>	[1..1]			
	ReportParameters <RptParams>	[1..1]			790
	ReportIdentification <RptId>	[1..1]	Text		790
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		790
	Frequency <Frqcy>	[1..1]	CodeSet		791
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C4	791
	CalculationDate <ClctnDt>	[0..1]	DateTime		791
	Pagination <Pgntn>	[0..1]	±		792
	Obligation <Oblgtn>	[1..1]		C7, C8	792
	PartyA <PtyA>	[1..1]			794
	Identification <Id>	[1..1]			795
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	795
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		796
Or}	NameAndAddress <NmAndAdr>	[1..1]			796
	Name <Nm>	[1..1]	Text		796
	Address <Adr>	[1..1]	±		796
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		797
	ServicingPartyA <SvcgPtyA>	[0..1]			797
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	797
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		798
Or}	NameAndAddress <NmAndAdr>	[1..1]			798
	Name <Nm>	[1..1]	Text		798
	Address <Adr>	[1..1]	±		799
	PartyB <PtyB>	[1..1]			799
	Identification <Id>	[1..1]			799
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	800
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		800
Or}	NameAndAddress <NmAndAdr>	[1..1]			801
	Name <Nm>	[1..1]	Text		801

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Address <Adr>	[1..1]	±		801
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		801
	ServicingPartyB <SvcgPtyB>	[0..1]			802
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	802
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		802
Or}	NameAndAddress <NmAndAdr>	[1..1]			803
	Name <Nm>	[1..1]	Text		803
	Address <Adr>	[1..1]	±		803
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		803
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		804
	ExposureType <XpsrTp>	[0..1]	CodeSet		804
	ValuationDate <ValtnDt>	[1..1]	±		806
	Agreement <Agrmt>	[0..1]			806
	AgreementDetails <AgrmtDtls>	[1..1]	Text		806
	AgreementIdentification <AgrmtId>	[0..1]	Text		806
	AgreementDate <AgrmtDt>	[1..1]	Date		807
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C4	807
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		807
	CollateralReport <CollRpt>	[1..*]		C1, C2, C3	807
	AccountIdentification <AcctId>	[0..1]	±		813
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		814
	ReportSummary <RptSummry>	[1..1]			814
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C4, C10	816
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C4, C10	816
	ExposureType <XpsrTp>	[1..1]	CodeSet		817
	TotalValueOfCollateral <TtValOfColl>	[1..1]	Amount	C4, C10	819
	NetExcessDeficit <NetXcssDfcit>	[0..1]	Amount	C4, C10	820
	NetExcessDeficitIndicator <NetXcssDfcitInd>	[0..1]	CodeSet		821
	ValuationDateTime <ValtnDtTm>	[1..1]	DateTime		821

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	RequestedSettlementDate <ReqdSttlmDt>	[0..1]	Date		821
	SummaryDetails <SummryDtls>	[0..1]			821
	ThresholdAmount <ThrshldAmt>	[0..1]	Amount	C4, C10	822
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		823
	PreHaircutCollateralValue <PreHrcutCollVal>	[0..1]	Amount	C4, C10	823
	AdjustedExposure <AdjstdXpsr>	[0..1]	Amount	C4, C10	824
	CollateralRequired <CollReqrd>	[0..1]	Amount	C4, C10	825
	ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>	[0..*]			826
	ReturnExcessCashType <RtrXcssCshTp>	[1..1]			826
{Or	Code <Cd>	[1..1]	CodeSet		826
Or}	Proprietary <Prtry>	[1..1]	±		826
	CashCollateralCurrency <CshCollCcy>	[1..1]	CodeSet	C5	827
	MinimumTransferAmount <MinTrfAmt>	[0..1]	Amount	C4, C10	827
	RoundingAmount <RndgAmt>	[0..1]	Amount	C4, C10	828
	PreviousExposureValue <PrvsXpsrVal>	[0..1]	Amount	C4, C10	829
	PreviousCollateralValue <PrvsCollVal>	[0..1]	Amount	C4, C10	829
	TotalPendingIncomingCollateral <TtlPdgIncmgColl>	[0..1]	Amount	C4, C10	830
	TotalPendingOutgoingCollateral <TtlPdgOutgngColl>	[0..1]	Amount	C4, C10	831
	TotalAccruedInterestAmount <TtlAcrdIntrstAmt>	[0..1]	Amount	C4, C10	832
	TotalFees <TtlFees>	[0..1]	Amount	C4, C10	832
	CollateralValuation <CollValtn>	[0..*]			833
	CollateralIdentification <Collld>	[0..1]	Text		836
	CollateralType <CollTp>	[1..1]	CodeSet		836
	CollateralDirection <CollDrctn>	[0..1]	CodeSet		837
	SettlementStatus <SttlmSts>	[1..1]	CodeSet		837
	AppliedExcessIndicator <ApldXcssInd>	[0..1]	CodeSet		838

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity		838
	ValuationAmounts <ValtnAmts>	[1..1]			838
	CollateralAmount <CollAmt>	[1..1]	Amount	C4, C10	839
	ReportedCurrencyAndAmount <RptdCcyAndAmt>	[1..1]	Amount	C4, C10	840
	MarketValueAmount <MktValAmt>	[1..1]	Amount	C4, C10	840
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	Amount	C4, C10	841
	FeesAndCommissions <FeesAndComssns>	[0..1]	Amount	C4, C10	842
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		842
	ExchangeRate <XchgRate>	[0..1]	Rate		845
	CurrencyHaircut <CcyHrcut>	[0..1]	Rate		846
	AdjustedRate <AdjstdRate>	[0..1]	Rate		846
	SecuritiesCollateral <SctiesColl>	[0..1]		C17, C19	846
	AssetNumber <AsstNb>	[0..1]	Text		848
	SecurityIdentification <Sctyld>	[1..1]	±	C11, C12, C14, C15, C16	848
	MaturityDate <MtrtyDt>	[0..1]	±		850
	CollateralOwnership <CollOwnrsh>	[0..1]			850
	Proprietary <Prtry>	[1..1]	Indicator		850
	ClientName <ClnNm>	[0..1]			850
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	851
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		851
Or}	NameAndAddress <NmAndAdr>	[1..1]			852
	Name <Nm>	[1..1]	Text		852
	Address <Adr>	[1..1]	±		852
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		852
	Quantity <Qty>	[1..1]	±	C13	852
	BlockedQuantity <BlckdQty>	[0..1]	±	C13	853
	Price <Pric>	[0..1]	±		853

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue <MktVal>	[0..1]	Amount	C4, C10	854
	Haircut <Hrcut>	[0..1]	Rate		854
	CollateralValue <CollVal>	[0..1]	Amount	C4, C10	854
	ValueDate <ValDt>	[0..1]	Date		855
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		855
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		856
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		856
	CashCollateral <CshColl>	[0..1]	±		856
	OtherCollateral <OthrColl>	[0..1]		C18, C20	857
	AssetNumber <AsstNb>	[0..1]	Text		859
	LetterOfCreditIdentification <LtrOfCdtld>	[0..1]	Text		859
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C4, C10	860
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C4, C10	860
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			861
	Description <Desc>	[1..1]	Text		861
	Quantity <Qty>	[0..1]	±	C13	861
	CollateralOwnership <CollOwnrsh>	[0..1]			862
	Proprietary <Prtry>	[1..1]	Indicator		862
	ClientName <ClntNm>	[0..1]			862
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	863
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		863
Or}	NameAndAddress <NmAndAdr>	[1..1]			864
	Name <Nm>	[1..1]	Text		864
	Address <Adr>	[1..1]	±		864
	IssueDate <IsseDt>	[0..1]	±		864
	ExpiryDate <XpryDt>	[0..1]	±		865
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		865
	Issuer <Issr>	[0..1]			865
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	865

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		866
Or}	NameAndAddress <NmAndAdr>	[1..1]			866
	Name <Nm>	[1..1]	Text		866
	Address <Adr>	[1..1]	±		866
	BlockedQuantity <BlckdQty>	[0..1]	±	C13	867
	ValueDate <ValDt>	[0..1]	Date		867
	ExchangeRate <XchgRate>	[0..1]	Rate		867
	MarketValue <MktVal>	[0..1]	Amount	C4, C10	868
	Haircut <Hrcut>	[0..1]	Rate		868
	CollateralValue <CollVal>	[1..1]	Amount	C4, C10	868
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		869
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		870
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		870
	SupplementaryData <SplmtryData>	[0..*]	±	C21	870

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 AccountIdentificationOrBlockChainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C2 AccountIdentificationOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, CollateralAccountIdentification 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.

C3 AccountIdentificationOrBlockchainAddress3Rule

(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.

C4 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

C5 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.

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 CollateralAccountOrBlockchainAddress1Rule

(Rule)

If CollateralAccountIdentification 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.

C8 CollateralAccountOrBlockchainAddress2Rule

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification 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.

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 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 ISINGuideline

(Rule)

When an ISIN code exists, 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 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.

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 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.

15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

15.4.1 ReportParameters <RptParams>

Presence: [1..1]

Definition: Provides information about the report such as the report identification, the report date and time or the report frequency.

ReportParameters <RptParams> contains the following **ReportParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[1..1]	Text		790
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		790
	Frequency <Frqcy>	[1..1]	CodeSet		791
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C4	791
	CalculationDate <ClctnDt>	[0..1]	DateTime		791

15.4.1.1 ReportIdentification <RptId>

Presence: [1..1]

Definition: Unique identification of the report.

Datatype: Max35Text on page 1074

15.4.1.2 ReportDateAndTime <RptDtAndTm>

Presence: [1..1]

Definition: Date (and time) at which the report was created.

ReportDateAndTime <RptDtAndTm> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

15.4.1.3 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the report.

Datatype: [EventFrequency6Code](#) on page 1053

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

15.4.1.4 ReportCurrency <RptCcy>

Presence: [1..1]

Definition: Currency used for the calculation of the guarantee fund.

Impacted by: C4 ActiveCurrency

Datatype: [ActiveCurrencyCode](#) on page 1044

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

15.4.1.5 CalculationDate <ClctnDt>

Presence: [0..1]

Definition: Date of calculation of the deficit (if any).

Datatype: [ISODateTime](#) on page 1068

15.4.2 **Pagination <Pgntn>**

Presence: [0..1]

Definition: Specifies the page number and an indicator of whether it is the only or last page, or if there are additional pages.

Pagination <Pgntn> contains the following elements (see [Pagination1](#) on page 964 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		964
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		965

15.4.3 **Obligation <Oblgtn>**

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Impacted by: C7 CollateralAccountOrBlockChainAddress1Rule , C8 CollateralAccountOrBlockChainAddress2Rule

Obligation <Oblgtn> contains the following **Obligation11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			794
	Identification <Id>	[1..1]			795
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	795
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		796
Or}	NameAndAddress <NmAndAdr>	[1..1]			796
	Name <Nm>	[1..1]	Text		796
	Address <Adr>	[1..1]	±		796
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		797
	ServicingPartyA <SvcgPtyA>	[0..1]			797
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	797
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		798
Or}	NameAndAddress <NmAndAdr>	[1..1]			798
	Name <Nm>	[1..1]	Text		798
	Address <Adr>	[1..1]	±		799
	PartyB <PtyB>	[1..1]			799
	Identification <Id>	[1..1]			799
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	800
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		800
Or}	NameAndAddress <NmAndAdr>	[1..1]			801
	Name <Nm>	[1..1]	Text		801
	Address <Adr>	[1..1]	±		801
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		801
	ServicingPartyB <SvcgPtyB>	[0..1]			802
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	802
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		802
Or}	NameAndAddress <NmAndAdr>	[1..1]			803
	Name <Nm>	[1..1]	Text		803
	Address <Adr>	[1..1]	±		803
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		803
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		804
	ExposureType <XpsrTp>	[0..1]	CodeSet		804

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationDate <ValtnDt>	[1..1]	±		806

Constraints

- **CollateralAccountOrBlockchainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification 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.

- **CollateralAccountOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification 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.

15.4.3.1 PartyA <PtyA>

Presence: [1..1]

Definition: One of the entities associated with the collateral agreement and type of the CCP membership type where the counterparty is a CCP.

PartyA <PtyA> contains the following **PartyIdentification242** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			795
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	795
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		796
Or}	NameAndAddress <NmAndAdr>	[1..1]			796
	Name <Nm>	[1..1]	Text		796
	Address <Adr>	[1..1]	±		796
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		797

15.4.3.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	795
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		796
Or}	NameAndAddress <NmAndAdr>	[1..1]			796
	Name <Nm>	[1..1]	Text		796
	Address <Adr>	[1..1]	±		796

15.4.3.1.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

15.4.3.1.1.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

15.4.3.1.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		796
	Address <Adr>	[1..1]	±		796

15.4.3.1.1.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max70Text](#) on page 1075

15.4.3.1.1.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

15.4.3.1.2 CCPMemberType <CCPMmbTp>

Presence: [0..1]

Definition: Type of membership the collateral provider holds with the CCP.

Datatype: [CCPMemberType1Code](#) on page 1046

CodeName	Name	Definition
ACMB	AgentClearingMember	Agent Clearing Member.
CCPX	ClearingHouse	Clearing House.
DCMB	DirectClearingMember	Direct Clearing Member.
FCMC	FuturesCommissionMerchant	Futures Commission Merchant.
GCMB	GeneralClearingMember	General Clearing Member.
SCMB	SponsoredClearingMember	Sponsored Clearing Member.

15.4.3.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	797
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		798
Or}	NameAndAddress <NmAndAdr>	[1..1]			798
	Name <Nm>	[1..1]	Text		798
	Address <Adr>	[1..1]	±		799

15.4.3.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

15.4.3.2.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <Prtryld> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

15.4.3.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		798
	Address <Adr>	[1..1]	±		799

15.4.3.2.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: Max70Text on page 1075

15.4.3.2.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCld>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

15.4.3.3 PartyB <PtyB>

Presence: [1..1]

Definition: Other entity associated with the collateral agreement and type of the CCP membership type where the counterparty is a CCP.

PartyB <PtyB> contains the following **PartyIdentification242** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			799
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	800
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		800
Or}	NameAndAddress <NmAndAdr>	[1..1]			801
	Name <Nm>	[1..1]	Text		801
	Address <Adr>	[1..1]	±		801
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		801

15.4.3.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	800
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		800
Or}	NameAndAddress <NmAndAdr>	[1..1]			801
	Name <Nm>	[1..1]	Text		801
	Address <Adr>	[1..1]	±		801

15.4.3.3.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

15.4.3.3.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

15.4.3.3.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		801
	Address <Adr>	[1..1]	±		801

15.4.3.3.1.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: Max70Text on page 1075

15.4.3.3.1.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see PostalAddress2 on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

15.4.3.3.2 CCPMemberType <CCPMmbTp>

Presence: [0..1]

Definition: Type of membership the collateral provider holds with the CCP.

Datatype: CCPMemberType1Code on page 1046

CodeName	Name	Definition
ACMB	AgentClearingMember	Agent Clearing Member.
CCPX	ClearingHouse	Clearing House.
DCMB	DirectClearingMember	Direct Clearing Member.
FCMC	FuturesCommissionMerchant	Futures Commission Merchant.
GCMB	GeneralClearingMember	General Clearing Member.
SCMB	SponsoredClearingMember	Sponsored Clearing Member.

15.4.3.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	802
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		802
Or}	NameAndAddress <NmAndAdr>	[1..1]			803
	Name <Nm>	[1..1]	Text		803
	Address <Adr>	[1..1]	±		803

15.4.3.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

15.4.3.4.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

15.4.3.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		803
	Address <Adr>	[1..1]	±		803

15.4.3.4.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max70Text](#) on page 1075

15.4.3.4.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

15.4.3.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

15.4.3.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of collateral account for digital assets.

BlockChainAddressOrWallet <BlckChainAdrOrWlIt> contains the following elements (see [BlockChainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

15.4.3.7 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Underlying business area or type of trade causing the collateral movement.

Datatype: [ExposureType11Code](#) on page 1053

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.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
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

CodeName	Name	Definition
		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).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	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.
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.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

15.4.3.8 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

15.4.4 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		806
	AgreementIdentification <AgrmtId>	[0..1]	Text		806
	AgreementDate <AgrmtDt>	[1..1]	Date		807
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C4	807
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		807

15.4.4.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: [Max140Text](#) on page 1073

15.4.4.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: Max140Text on page 1073

15.4.4.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: ISODate on page 1068

15.4.4.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C4 ActiveCurrency

Datatype: ActiveCurrencyCode on page 1044

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

15.4.4.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see AgreementFramework1Choice on page 966 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		966
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		967

15.4.5 CollateralReport <CollRpt>

Presence: [1..*]

Definition: Details of the collateral.

Impacted by: C1 AccountIdentificationOrBlockChainAddress1Rule , C2
AccountIdentificationOrBlockChainAddress2Rule , C3
AccountIdentificationOrBlockChainAddress3Rule

CollateralReport <CollRpt> contains the following **Collateral53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountIdentification <AcctId>	[0..1]	±		813
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		814
	ReportSummary <RptSummry>	[1..1]			814
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C4, C10	816
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C4, C10	816
	ExposureType <XpsrTp>	[1..1]	CodeSet		817
	TotalValueOfCollateral <TtlValOfColl>	[1..1]	Amount	C4, C10	819
	NetExcessDeficit <NetXcssDfcit>	[0..1]	Amount	C4, C10	820
	NetExcessDeficitIndicator <NetXcssDfcitInd>	[0..1]	CodeSet		821
	ValuationDateTime <ValtnDtTm>	[1..1]	DateTime		821
	RequestedSettlementDate <ReqdSttlmDt>	[0..1]	Date		821
	SummaryDetails <SummryDtls>	[0..1]			821
	ThresholdAmount <ThrshldAmt>	[0..1]	Amount	C4, C10	822
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		823
	PreHaircutCollateralValue <PreHrcutCollVal>	[0..1]	Amount	C4, C10	823
	AdjustedExposure <AdjstdXpsr>	[0..1]	Amount	C4, C10	824
	CollateralRequired <CollReqrd>	[0..1]	Amount	C4, C10	825
	ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>	[0..*]			826
	ReturnExcessCashType <RtrXcssCshTp>	[1..1]			826
{Or	Code <Cd>	[1..1]	CodeSet		826
Or}	Proprietary <Prtry>	[1..1]	±		826
	CashCollateralCurrency <CshCollCcy>	[1..1]	CodeSet	C5	827
	MinimumTransferAmount <MinTrfAmt>	[0..1]	Amount	C4, C10	827
	RoundingAmount <RndgAmt>	[0..1]	Amount	C4, C10	828
	PreviousExposureValue <PrvsXpsrVal>	[0..1]	Amount	C4, C10	829

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreviousCollateralValue <PrvsCollVal>	[0..1]	Amount	C4, C10	829
	TotalPendingIncomingCollateral <TtlPdgIncmgColl>	[0..1]	Amount	C4, C10	830
	TotalPendingOutgoingCollateral <TtlPdgOutgngColl>	[0..1]	Amount	C4, C10	831
	TotalAccruedInterestAmount <TtlAcrdIntrstAmt>	[0..1]	Amount	C4, C10	832
	TotalFees <TtlFees>	[0..1]	Amount	C4, C10	832
	CollateralValuation <CollValtn>	[0..*]			833
	CollateralIdentification <CollId>	[0..1]	Text		836
	CollateralType <CollTp>	[1..1]	CodeSet		836
	CollateralDirection <CollDrctn>	[0..1]	CodeSet		837
	SettlementStatus <SttlmSts>	[1..1]	CodeSet		837
	AppliedExcessIndicator <ApldXcssInd>	[0..1]	CodeSet		838
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity		838
	ValuationAmounts <ValtnAmts>	[1..1]			838
	CollateralAmount <CollAmt>	[1..1]	Amount	C4, C10	839
	ReportedCurrencyAndAmount <RptdCcyAndAmt>	[1..1]	Amount	C4, C10	840
	MarketValueAmount <MktValAmt>	[1..1]	Amount	C4, C10	840
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	Amount	C4, C10	841
	FeesAndCommissions <FeesAndComssns>	[0..1]	Amount	C4, C10	842
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		842
	ExchangeRate <XchgRate>	[0..1]	Rate		845
	CurrencyHaircut <CcyHrcut>	[0..1]	Rate		846
	AdjustedRate <AdjstdRate>	[0..1]	Rate		846
	SecuritiesCollateral <SctiesColl>	[0..1]		C17, C19	846
	AssetNumber <AsstNb>	[0..1]	Text		848
	SecurityIdentification <Sctyld>	[1..1]	±	C11, C12, C14, C15, C16	848

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MaturityDate <MtrtyDt>	[0..1]	±		850
	CollateralOwnership <CollOwnrsh>	[0..1]			850
	Proprietary <Prtry>	[1..1]	Indicator		850
	ClientName <ClntNm>	[0..1]			850
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	851
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		851
Or}	NameAndAddress <NmAndAdr>	[1..1]			852
	Name <Nm>	[1..1]	Text		852
	Address <Adr>	[1..1]	±		852
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		852
	Quantity <Qty>	[1..1]	±	C13	852
	BlockedQuantity <BlckdQty>	[0..1]	±	C13	853
	Price <Pric>	[0..1]	±		853
	MarketValue <MktVal>	[0..1]	Amount	C4, C10	854
	Haircut <Hrcut>	[0..1]	Rate		854
	CollateralValue <CollVal>	[0..1]	Amount	C4, C10	854
	ValueDate <ValDt>	[0..1]	Date		855
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		855
	BlockChainAddressOrWallet <BlckChainAdrOrWlIt>	[0..1]	±		856
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		856
	CashCollateral <CshColl>	[0..1]	±		856
	OtherCollateral <OthrColl>	[0..1]		C18, C20	857
	AssetNumber <AsstNb>	[0..1]	Text		859
	LetterOfCreditIdentification <LtrOfCdtld>	[0..1]	Text		859
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C4, C10	860
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C4, C10	860
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			861
	Description <Desc>	[1..1]	Text		861
	Quantity <Qty>	[0..1]	±	C13	861

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralOwnership <CollOwnrsh>	[0..1]			862
	Proprietary <Prtry>	[1..1]	Indicator		862
	ClientName <ClntNm>	[0..1]			862
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	863
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		863
Or}	NameAndAddress <NmAndAdr>	[1..1]			864
	Name <Nm>	[1..1]	Text		864
	Address <Adr>	[1..1]	±		864
	IssueDate <IssDt>	[0..1]	±		864
	ExpiryDate <XpryDt>	[0..1]	±		865
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		865
	Issuer <Issr>	[0..1]			865
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	865
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		866
Or}	NameAndAddress <NmAndAdr>	[1..1]			866
	Name <Nm>	[1..1]	Text		866
	Address <Adr>	[1..1]	±		866
	BlockedQuantity <BlckdQty>	[0..1]	±	C13	867
	ValueDate <ValDt>	[0..1]	Date		867
	ExchangeRate <XchgRate>	[0..1]	Rate		867
	MarketValue <MktVal>	[0..1]	Amount	C4, C10	868
	Haircut <Hrcut>	[0..1]	Rate		868
	CollateralValue <CollVal>	[1..1]	Amount	C4, C10	868
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		869
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		870
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		870

Constraints

- **AccountIdentificationOrBlockChainAddress1Rule**

(Rule)

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition
 /AccountIdentification 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.

• **AccountIdentificationOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition
 /BlockchainAddressOrWallet is present
Following Must be True
 /AccountIdentification 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.

• **AccountIdentificationOrBlockchainAddress3Rule**

(Rule)

Either SafekeepingAccount or BlockchainAddressOrWallet must be present but not both.

Following Must be True
 /AccountIdentification 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.

15.4.5.1 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Provides information about the collateral account, that is the identification, the type and optionally the name.

AccountIdentification <AcctId> contains the following elements (see [CollateralAccount3](#) on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

15.4.5.2 BlockChainAddressOrWallet <BlickChainAdrOrWilt>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of collateral account for digital assets.

BlockChainAddressOrWallet <BlickChainAdrOrWilt> contains the following elements (see [BlockChainAddressWallet5](#) on page 960 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

15.4.5.3 ReportSummary <RptSummry>

Presence: [1..1]

Definition: Summary of the collateral valuation.

ReportSummary <RptSummry> contains the following **Summary3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C4, C10	816
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C4, C10	816
	ExposureType <XpsrTp>	[1..1]	CodeSet		817
	TotalValueOfCollateral <TtlValOfColl>	[1..1]	Amount	C4, C10	819
	NetExcessDeficit <NetXcssDfcit>	[0..1]	Amount	C4, C10	820
	NetExcessDeficitIndicator <NetXcssDfcitInd>	[0..1]	CodeSet		821
	ValuationDateTime <ValtnDtTm>	[1..1]	DateTime		821
	RequestedSettlementDate <ReqdSttlmDt>	[0..1]	Date		821
	SummaryDetails <SummryDtls>	[0..1]			821
	ThresholdAmount <ThrshldAmt>	[0..1]	Amount	C4, C10	822
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		823
	PreHaircutCollateralValue <PreHrcutCollVal>	[0..1]	Amount	C4, C10	823
	AdjustedExposure <AdjstdXpsr>	[0..1]	Amount	C4, C10	824
	CollateralRequired <CollReqrd>	[0..1]	Amount	C4, C10	825
	ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>	[0..*]			826
	ReturnExcessCashType <RtrXcssCshTp>	[1..1]			826
{Or	Code <Cd>	[1..1]	CodeSet		826
Or}	Proprietary <Prtry>	[1..1]	±		826
	CashCollateralCurrency <CshCollCcy>	[1..1]	CodeSet	C5	827
	MinimumTransferAmount <MinTrfAmt>	[0..1]	Amount	C4, C10	827
	RoundingAmount <RndgAmt>	[0..1]	Amount	C4, C10	828
	PreviousExposureValue <PrvsXpsrVal>	[0..1]	Amount	C4, C10	829
	PreviousCollateralValue <PrvsCollVal>	[0..1]	Amount	C4, C10	829
	TotalPendingIncomingCollateral <TtlPdglncmgColl>	[0..1]	Amount	C4, C10	830
	TotalPendingOutgoingCollateral <TtlPdglngngColl>	[0..1]	Amount	C4, C10	831

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccruedInterestAmount <TtlAcrdIntrstAmt>	[0..1]	Amount	C4, C10	832
	TotalFees <TtlFees>	[0..1]	Amount	C4, C10	832

15.4.5.3.1 ExposedAmountPartyA <XpsdAmtPtyA>

Presence: [0..1]

Definition: Sum of the exposures of all transactions which are in the favour of party A. That is, all transactions which would have an amount payable by party B to party A if they were being terminated.

Impacted by: C4 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.3.2 ExposedAmountPartyB <XpsdAmtPtyB>

Presence: [0..1]

Definition: Sum of the exposures of all transactions which are in the favour of party B. That is, all transactions which would have an amount payable by party A to party B if they were being terminated.

Impacted by: C4 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.3.3 ExposureType <XpsrTp>

Presence: [1..1]

Definition: Underlying business area/type of trade that triggered the posting of collateral.

Datatype: ExposureType13Code on page 1055

CodeName	Name	Definition
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.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.

CodeName	Name	Definition
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.
MGLD	MarginLending	Margin lending transaction.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sell exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
ESCL	SuggestedCreditLine	Suggested credit line.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
ECRT	TotalCredit	Total credit.
ECFR	TotalCreditFreezing	Total credit freezing.
EMLO	TotalMarginalLending	Total marginal lending.
EMLI	TotalMarginalLendingInterest	Total marginal lending interest.
EOIM	TotalInitialMarginOnOutstandingLiquidity	Total initial margin on outstanding liquidity providing open market operations.
EOMI	TotalOpenMarketCreditOperationsInterest	Total open market credit operations interest.
TRBD	TreasuryBonds	Trading of treasury bonds.

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.
EOMO	TotalOpenMarketCreditOperations	Total open market credit operations.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

15.4.5.3.4 TotalValueOfCollateral <TtIValOfColl>

Presence: [1..1]

Definition: Total value of the collateral (post-haircut) held by the exposed party.

Impacted by: C4 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.3.5 NetExcessDeficit <NetXcssDfcit>

Presence: [0..1]

Definition: Amount of collateral in excess or deficit compared to the exposure.

Impacted by: C4 ActiveCurrency__, C10 CurrencyAmount__

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.3.6 NetExcessDeficitIndicator <NetXcssDfcitInd>

Presence: [0..1]

Definition: Indicates whether the collateral actually posted is a long or a short position.

Datatype: [ShortLong1Code](#) on page 1067

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.

15.4.5.3.7 ValuationDateTime <ValtnDtTm>

Presence: [1..1]

Definition: Date/time at which the collateral was valued.

Datatype: [ISODatetime](#) on page 1068

15.4.5.3.8 RequestedSettlementDate <ReqdSttlmDt>

Presence: [0..1]

Definition: Date on which the instructing party requests settlement of the collateral to take place.

Datatype: [ISODate](#) on page 1068

15.4.5.3.9 SummaryDetails <SummryDtIs>

Presence: [0..1]

Definition: Additional details on the valuation of the collateral that is posted.

SummaryDetails <SummryDtls> contains the following **SummaryAmounts2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ThresholdAmount <ThrshldAmt>	[0..1]	Amount	C4, C10	822
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		823
	PreHaircutCollateralValue <PreHrcutCollVal>	[0..1]	Amount	C4, C10	823
	AdjustedExposure <AdjstdXpsr>	[0..1]	Amount	C4, C10	824
	CollateralRequired <CollReqrd>	[0..1]	Amount	C4, C10	825
	ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>	[0..*]			826
	ReturnExcessCashType <RtrXcssCshTp>	[1..1]			826
{Or	Code <Cd>	[1..1]	CodeSet		826
Or}	Proprietary <Prtry>	[1..1]	±		826
	CashCollateralCurrency <CshCollCcy>	[1..1]	CodeSet	C5	827
	MinimumTransferAmount <MinTrfAmt>	[0..1]	Amount	C4, C10	827
	RoundingAmount <RndgAmt>	[0..1]	Amount	C4, C10	828
	PreviousExposureValue <PrvsXpsrVal>	[0..1]	Amount	C4, C10	829
	PreviousCollateralValue <PrvsCollVal>	[0..1]	Amount	C4, C10	829
	TotalPendingIncomingCollateral <TtlPdgIncmgColl>	[0..1]	Amount	C4, C10	830
	TotalPendingOutgoingCollateral <TtlPdgOutgngColl>	[0..1]	Amount	C4, C10	831
	TotalAccruedInterestAmount <TtlAcrdIntrstAmt>	[0..1]	Amount	C4, C10	832
	TotalFees <TtlFees>	[0..1]	Amount	C4, C10	832

15.4.5.3.9.1 ThresholdAmount <ThrshldAmt>

Presence: [0..1]

Definition: Amount of unsecured exposure a counterparty will accept before issuing a margin call in the base currency.

Impacted by: C4 ActiveCurrency , C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.3.9.2 ThresholdType <ThrshldTp>

Presence: [0..1]

Definition: Specifies if the threshold amount is secured or unsecured.

Datatype: [ThresholdType1Code on page 1067](#)

CodeName	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.
UNSE	Unsecured	Means that the threshold provides a predetermined level of free trading. Once the threshold is breached, collateral must be posted to cover the exposure over and above the threshold level.

15.4.5.3.9.3 PreHaircutCollateralValue <PreHrcutCollVal>

Presence: [0..1]

Definition: Total value of posted collateral (pre-haircut) held by the taker.

Impacted by: [C4 ActiveCurrency](#) ____, [C10 CurrencyAmount](#) ____

Datatype: [ActiveCurrencyAndAmount on page 1041](#)

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.

15.4.5.3.9.4 AdjustedExposure <AdjstdXpsr>

Presence: [0..1]

Definition: Total amount of collateral required (unrounded).

Impacted by: C4 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.3.9.5 CollateralRequired <CollReqrd>

Presence: [0..1]

Definition: Total amount of collateral required (rounded).

Impacted by: C4 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.3.9.6 ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>

Presence: [0..*]

Definition: Indicates if excess cash collateral in the currency is automatically returned as per the collateral provider's Excess Cash Margin Instruction (colr.017).

ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy> contains the following **ReturnExcessCash1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReturnExcessCashType <RtrXcssCshTp>	[1..1]			826
{Or	Code <Cd>	[1..1]	CodeSet		826
Or}	Proprietary <Prtry>	[1..1]	±		826
	CashCollateralCurrency <CshCollCcy>	[1..1]	CodeSet	C5	827

15.4.5.3.9.6.1 ReturnExcessCashType <RtrXcssCshTp>

Presence: [1..1]

Definition: Identifies the return excess cash type.

ReturnExcessCashType <RtrXcssCshTp> contains one of the following **ReturnExcessCash1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		826
Or}	Proprietary <Prtry>	[1..1]	±		826

15.4.5.3.9.6.1.1 Code <Cd>

Presence: [1..1]

Definition: Return excess cash type expressed as a code.

Datatype: ReturnExcessCash1Code on page 1065

CodeName	Name	Definition
RTND	AutomaticallyReturned	Excess cash in the currency is returned.
RTDN	NoAutomaticReturn	Automatic return of excess cash has not been requested for the currency.
SSPD	Suspended	Automatic return of cash is temporarily suspended (for example due to a currency holiday).

15.4.5.3.9.6.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Return excess cash type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

15.4.5.3.9.6.2 CashCollateralCurrency <CshCollCcy>

Presence: [1..1]

Definition: Currency of the cash collateral.

Impacted by: [C5 ActiveOrHistoricCurrency](#)

Datatype: [ActiveOrHistoricCurrencyCode](#) on page 1044

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.

15.4.5.3.9.7 MinimumTransferAmount <MinTrfAmt>

Presence: [0..1]

Definition: Minimum amount to pay/receive as specified in the agreement in the base currency (to avoid the need to transfer an inconveniently small amount of collateral).

Impacted by: [C4 ActiveCurrency](#), [C10 CurrencyAmount](#)

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

15.4.5.3.9.8 RoundingAmount <RndgAmt>

Presence: [0..1]

Definition: Amount specified to avoid the need to transfer uneven amounts of collateral.

Impacted by: C4 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.3.9.9 PreviousExposureValue <PrvsXpsrVal>

Presence: [0..1]

Definition: Exposure value at previous valuation.

Impacted by: C4 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.3.9.10 PreviousCollateralValue <PrvsCollVal>

Presence: [0..1]

Definition: Value of collateral at previous valuation.

Impacted by: C4 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.3.9.11 TotalPendingIncomingCollateral <TtIPdglncmgColl>

Presence: [0..1]

Definition: Value of incoming collateral, to be settled.

Impacted by: C4 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.3.9.12 TotalPendingOutgoingCollateral <TtIPdgOutgngColl>

Presence: [0..1]

Definition: Value of outgoing collateral, to be settled.

Impacted by: C4 ActiveCurrency , C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.3.9.13 TotalAccruedInterestAmount <TtlAcrdIntrstAmt>

Presence: [0..1]

Definition: Sum of accrued interest.

Impacted by: C4 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.3.9.14 TotalFees <TtlFees>

Presence: [0..1]

Definition: Sum of fees/commissions.

Impacted by: C4 ActiveCurrency ____, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.4 CollateralValuation <CollValtn>

Presence: [0..*]

Definition: Additional information about the collateral valuation that has been posted.

CollateralValuation <CollValtn> contains the following **CollateralValuation13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		836
	CollateralType <CollTp>	[1..1]	CodeSet		836
	CollateralDirection <CollDrctn>	[0..1]	CodeSet		837
	SettlementStatus <SttlmSts>	[1..1]	CodeSet		837
	AppliedExcessIndicator <ApldXcssInd>	[0..1]	CodeSet		838
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity		838
	ValuationAmounts <ValtnAmts>	[1..1]			838
	CollateralAmount <CollAmt>	[1..1]	Amount	C4, C10	839
	ReportedCurrencyAndAmount <RptdCcyAndAmt>	[1..1]	Amount	C4, C10	840
	MarketValueAmount <MktValAmt>	[1..1]	Amount	C4, C10	840
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	Amount	C4, C10	841
	FeesAndCommissions <FeesAndComssns>	[0..1]	Amount	C4, C10	842
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		842
	ExchangeRate <XchgRate>	[0..1]	Rate		845
	CurrencyHaircut <CcyHrcut>	[0..1]	Rate		846
	AdjustedRate <AdjstdRate>	[0..1]	Rate		846
	SecuritiesCollateral <SctiesColl>	[0..1]		C17, C19	846
	AssetNumber <AsstNb>	[0..1]	Text		848
	SecurityIdentification <SctyId>	[1..1]	±	C11, C12, C14, C15, C16	848
	MaturityDate <MtrtyDt>	[0..1]	±		850
	CollateralOwnership <CollOwnrsh>	[0..1]			850
	Proprietary <Prtry>	[1..1]	Indicator		850
	ClientName <CIntNm>	[0..1]			850
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	851
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		851
Or}	NameAndAddress <NmAndAdr>	[1..1]			852

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		852
	Address <Adr>	[1..1]	±		852
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		852
	Quantity <Qty>	[1..1]	±	C13	852
	BlockedQuantity <BlckdQty>	[0..1]	±	C13	853
	Price <Pric>	[0..1]	±		853
	MarketValue <MktVal>	[0..1]	Amount	C4, C10	854
	Haircut <Hrcut>	[0..1]	Rate		854
	CollateralValue <CollVal>	[0..1]	Amount	C4, C10	854
	ValueDate <ValDt>	[0..1]	Date		855
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		855
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		856
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		856
	CashCollateral <CshColl>	[0..1]	±		856
	OtherCollateral <OthrColl>	[0..1]		C18, C20	857
	AssetNumber <AsstNb>	[0..1]	Text		859
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		859
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C4, C10	860
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C4, C10	860
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			861
	Description <Desc>	[1..1]	Text		861
	Quantity <Qty>	[0..1]	±	C13	861
	CollateralOwnership <CollOwnrsh>	[0..1]			862
	Proprietary <Prtry>	[1..1]	Indicator		862
	ClientName <ClntNm>	[0..1]			862
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	863
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		863
Or}	NameAndAddress <NmAndAdr>	[1..1]			864
	Name <Nm>	[1..1]	Text		864

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Address <Adr>	[1..1]	±		864
	IssueDate <IssDt>	[0..1]	±		864
	ExpiryDate <XpryDt>	[0..1]	±		865
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		865
	Issuer <Issr>	[0..1]			865
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	865
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		866
Or}	NameAndAddress <NmAndAdr>	[1..1]			866
	Name <Nm>	[1..1]	Text		866
	Address <Adr>	[1..1]	±		866
	BlockedQuantity <BlckdQty>	[0..1]	±	C13	867
	ValueDate <ValDt>	[0..1]	Date		867
	ExchangeRate <XchgRate>	[0..1]	Rate		867
	MarketValue <MktVal>	[0..1]	Amount	C4, C10	868
	Haircut <Hrcut>	[0..1]	Rate		868
	CollateralValue <CollVal>	[1..1]	Amount	C4, C10	868
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		869
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		870
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	±		870

15.4.5.4.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Identification of the valued collateral.

Datatype: Max35Text on page 1074

15.4.5.4.2 CollateralType <CollTp>

Presence: [1..1]

Definition: Type of collateral used.

Datatype: CollateralType8Code on page 1050

CodeName	Name	Definition
COMO	TotalCollateralAffectedToOpenMarketOperations	Total collateral affected to open market operations.
CCCL	TotalCreditClaims	Total credit claims.

CodeName	Name	Definition
CEMC	TotalExternallyManagedCollateralApartFromCreditClaims	Total externally managed collateral apart from credit claims.
CXCC	TotalExternallyManagedCollateralForCreditClaims	Total externally managed collateral for credit claims.
CFTD	TotalFixedTermDeposit	Total fixed term deposit used as collateral.
CFTI	TotalInterestForFixedTermDeposit	Total interest for fixed term Deposit used as collateral.
CTRC	TotalTripartyCollateral	Total triparty collateral.
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.
CTCO	TotalCollateralOperations	Total collateral operations.
CCVR	TotalCollateralValueAfterRelativeCreditLimit	Total collateral value after relative credit limit.

15.4.5.4.3 CollateralDirection <CollDrctn>

Presence: [0..1]

Definition: Direction of the collateral being reported.

Datatype: [CollateralDirection1Code on page 1047](#)

CodeName	Name	Definition
CDPA	CollateralDueToPartyA	Collateral is due to party A.
CDPB	CollateralDueToPartyB	Collateral is due to party B.

15.4.5.4.4 SettlementStatus <StlmSts>

Presence: [1..1]

Definition: Settlement status of the instruction/financial instrument movement.

Datatype: [SettlementStatus3Code on page 1066](#)

CodeName	Name	Definition
ASTL	AcceptedForSettlement	Settlement is accepted for settlement.
AAUT	AwaitingAuthorisation	Settlement is awaiting authorisation.
ACCF	AwaitingCreationConfirmation	Settlement is awaiting confirmation of creation.

CodeName	Name	Definition
ARCF	AwaitingRescindConfirmation	Settlement is awaiting confirmation of rescind.
MTCH	Matched	Instruction is matched.
PSTL	PartiallySettled	Part, but not all, of a Trade's value has settled, and no further elements of the Trade's value are expected to be settled.
RJCT	Rejected	Settlement is rejected.
STLD	Settled	Settlement is complete.
STCR	SettlementTransactionCreated	Settlement has been created.
SPLT	Split	Settlement is split.
NMAT	Unmatched	Instruction is unmatched.

15.4.5.4.5 AppliedExcessIndicator <ApldXcssInd>

Presence: [0..1]

Definition: Indicates if the collateral being reported is applied or in excess.

Datatype: [CollateralAppliedExcess1Code on page 1047](#)

CodeName	Name	Definition
APLD	Applied	Collateral used by the collateral receiver to discharge liabilities owed to it by the collateral provider.
EXCS	Excess	Collateral held by the collateral receiver either in anticipation of future liabilities or towards previously liabilities no longer owed to it.

15.4.5.4.6 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days used for interest calculation.

Datatype: [Number on page 1072](#)

15.4.5.4.7 ValuationAmounts <ValtnAmts>

Presence: [1..1]

Definition: Details of the collateral valuation.

ValuationAmounts <ValtnAmts> contains the following **CollateralAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralAmount <CollAmt>	[1..1]	Amount	C4, C10	839
	ReportedCurrencyAndAmount <RptdCcyAndAmt>	[1..1]	Amount	C4, C10	840
	MarketValueAmount <MktValAmt>	[1..1]	Amount	C4, C10	840
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	Amount	C4, C10	841
	FeesAndCommissions <FeesAndComssns>	[0..1]	Amount	C4, C10	842

15.4.5.4.7.1 CollateralAmount <CollAmt>

Presence: [1..1]

Definition: Specifies the total amount of the collateral in the collateral currency.

Impacted by: C4 ActiveCurrency , C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.4.7.2 ReportedCurrencyAndAmount <RptdCcyAndAmt>

Presence: [1..1]

Definition: Specifies the total amount of the collateral in the reporting currency.

Impacted by: C4 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.4.7.3 MarketValueAmount <MktValAmt>

Presence: [1..1]

Definition: Specifies the total market to market value of the collateral in the reporting currency. It is the dirty price, that is, the accrued interest is included if any.

Impacted by: C4 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.4.7.4 **AccruedInterestAmount <AcrdIntrstAmt>**

Presence: [0..1]

Definition: Specifies the accrued interest on the value of the collateral in the currency of the collateral.

Impacted by: C4 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.4.7.5 FeesAndCommissions <FeesAndComssns>

Presence: [0..1]

Definition: Specifies the amount of money paid for the provision of financial services.

Impacted by: C4 ActiveCurrency, C10 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.4.8 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Computation method of (accrued) interest of the security.

Datatype: InterestComputationMethod2Code on page 1060

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

CodeName	Name	Definition
		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 separately on each quasi-interest period and the intermediate results are summed up.

CodeName	Name	Definition
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 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.

CodeName	Name	Definition
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.

15.4.5.4.9 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate between the currency of the collateral and the reporting currency.

Datatype: [BaseOneRate](#) on page 1072

15.4.5.4.10 CurrencyHaircut <CcyHrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the currency of the collateral expressed as a percentage.

Datatype: BaseOneRate on page 1072

15.4.5.4.11 AdjustedRate <AdjstdRate>

Presence: [0..1]

Definition: Percentage by which the collateral amount needs to be adjusted.

Datatype: BaseOneRate on page 1072

15.4.5.4.12 SecuritiesCollateral <SctiesColl>

Presence: [0..1]

Definition: Provides details on the securities collateral.

Impacted by: C17 SafekeepingAccountOrBlockChainAddress1Rule, C19 SafekeepingAccountOrBlockChainAddress2Rule

SecuritiesCollateral <SctiesColl> contains the following **SecuritiesCollateral13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		848
	SecurityIdentification <Sctyld>	[1..1]	±	C11, C12, C14, C15, C16	848
	MaturityDate <MtrtyDt>	[0..1]	±		850
	CollateralOwnership <CollOwnrsh>	[0..1]			850
	Proprietary <Prtry>	[1..1]	Indicator		850
	ClientName <CIntNm>	[0..1]			850
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	851
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		851
Or}	NameAndAddress <NmAndAdr>	[1..1]			852
	Name <Nm>	[1..1]	Text		852
	Address <Adr>	[1..1]	±		852
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		852
	Quantity <Qty>	[1..1]	±	C13	852
	BlockedQuantity <BlckdQty>	[0..1]	±	C13	853
	Price <Pric>	[0..1]	±		853
	MarketValue <MktVal>	[0..1]	Amount	C4, C10	854
	Haircut <Hrcut>	[0..1]	Rate		854
	CollateralValue <CollVal>	[0..1]	Amount	C4, C10	854
	ValueDate <ValDt>	[0..1]	Date		855
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		855
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		856
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		856

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.

15.4.5.4.12.1 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Register number of the collateral deposit assigned by the central counterparty.

Datatype: Max35Text on page 1074

15.4.5.4.12.2 SecurityIdentification <Sctyld>

Presence: [1..1]

Definition: Identification of the security.

Impacted by: C11 DescriptionPresenceRule, C12 DescriptionUsageRule, C14 ISINGuideline, C15 ISINPresenceRule, C16 OtherIdentificationPresenceRule

SecurityIdentification <Sctyld> contains the following elements (see [SecurityIdentification19](#) on page 937 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		939
	OtherIdentification <Othrlid>	[0..*]			939
	Identification <Id>	[1..1]	Text		939
	Suffix <Sfx>	[0..1]	Text		939
	Type <Tp>	[1..1]	±		939
	Description <Desc>	[0..1]	Text		940

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 an ISIN code exists, 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.

15.4.5.4.12.3 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

MaturityDate <MtrtyDt> contains one of the following elements (see [DateAndDateChoice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

15.4.5.4.12.4 CollateralOwnership <CollOwnrsh>

Presence: [0..1]

Definition: Indicates whether the collateral is proprietarily owned or client owned.

CollateralOwnership <CollOwnrsh> contains the following **CollateralOwnership3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		850
	ClientName <ClntNm>	[0..1]			850
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	851
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		851
Or}	NameAndAddress <NmAndAdr>	[1..1]			852
	Name <Nm>	[1..1]	Text		852
	Address <Adr>	[1..1]	±		852

15.4.5.4.12.4.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates whether collateral is owned by the clearing member or not.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

- *Meaning When True:* Yes
- *Meaning When False:* No

15.4.5.4.12.4.2 ClientName <ClntNm>

Presence: [0..1]

Definition: Client that owns the collateral.

ClientName <ClntNm> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	851
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		851
Or}	NameAndAddress <NmAndAdr>	[1..1]			852
	Name <Nm>	[1..1]	Text		852
	Address <Adr>	[1..1]	±		852

15.4.5.4.12.4.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

15.4.5.4.12.4.2.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <Prtryld> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

15.4.5.4.12.4.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		852
	Address <Adr>	[1..1]	±		852

15.4.5.4.12.4.2.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: Max70Text on page 1075

15.4.5.4.12.4.2.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see PostalAddress2 on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdlId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

15.4.5.4.12.5 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see YesNoIndicator on page 1071):

- *Meaning When True:* Yes
- *Meaning When False:* No

15.4.5.4.12.6 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Impacted by: C13 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

15.4.5.4.12.7 BlockedQuantity <BlckdQty>

Presence: [0..1]

Definition: Quantity blocked by the central counterparty for any reasonable reason (for example for judicial reasons). In this case the investor can not withdraw or distribute this collateral.

Impacted by: [C13 DigitalTokenUnitUsageRule](#)

BlockedQuantity <BlckdQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

15.4.5.4.12.8 Price <Pric>

Presence: [0..1]

Definition: Price of the security.

Price <Pric> contains the following elements (see [Price7 on page 1002](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1002
	Value <Val>	[1..1]	±		1003

15.4.5.4.12.9 MarketValue <MktVal>

Presence: [0..1]

Definition: Value of the collateral based on current market prices.

Impacted by: [C4 ActiveCurrency](#), [C10 CurrencyAmount](#)

Datatype: [ActiveCurrencyAndAmount on page 1041](#)

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.

15.4.5.4.12.10 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Datatype: [PercentageRate on page 1072](#)

15.4.5.4.12.11 CollateralValue <CollVal>

Presence: [0..1]

Definition: Value of the collateral after taking into account the haircut.

Impacted by: C4 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.4.12.12 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: ISODate on page 1068

15.4.5.4.12.13 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

15.4.5.4.12.14 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 [BlockChainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

15.4.5.4.12.15 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

15.4.5.4.13 CashCollateral <CshColl>

Presence: [0..1]

Definition: Details of the cash collateral valuation.

CashCollateral <CshColl> contains the following elements (see CashCollateral4 on page 899 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		900
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C6	900
	DepositType <DpstTp>	[0..1]	CodeSet		901
	BlockedAmount <BlckdAmt>	[0..1]	Amount	C1, C6	901
	MaturityDate <MtrtyDt>	[0..1]	Date		902
	ValueDate <ValDt>	[0..1]	Date		902
	ExchangeRate <XchgRate>	[0..1]	Rate		902
	CollateralValue <CollVal>	[1..1]	Amount	C1, C6	902
	Haircut <Hrcut>	[0..1]	Rate		903

15.4.5.4.14 OtherCollateral <OthrColl>

Presence: [0..1]

Definition: Details of other collateral.

Impacted by: C18 SafekeepingAccountOrBlockChainAddress1Rule, C20 SafekeepingAccountOrBlockChainAddress2Rule

OtherCollateral <OthrColl> contains the following **OtherCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		859
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		859
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C4, C10	860
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C4, C10	860
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]			861
	Description <Desc>	[1..1]	Text		861
	Quantity <Qty>	[0..1]	±	C13	861
	CollateralOwnership <CollOwnrsh>	[0..1]			862
	Proprietary <Prtry>	[1..1]	Indicator		862
	ClientName <ClntNm>	[0..1]			862
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	863
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		863
Or}	NameAndAddress <NmAndAdr>	[1..1]			864
	Name <Nm>	[1..1]	Text		864
	Address <Adr>	[1..1]	±		864
	IssueDate <IsseDt>	[0..1]	±		864
	ExpiryDate <XpryDt>	[0..1]	±		865
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		865
	Issuer <Issr>	[0..1]			865
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	865
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		866
Or}	NameAndAddress <NmAndAdr>	[1..1]			866
	Name <Nm>	[1..1]	Text		866
	Address <Adr>	[1..1]	±		866
	BlockedQuantity <BlckdQty>	[0..1]	±	C13	867
	ValueDate <ValDt>	[0..1]	Date		867
	ExchangeRate <XchgRate>	[0..1]	Rate		867
	MarketValue <MktVal>	[0..1]	Amount	C4, C10	868
	Haircut <Hrcut>	[0..1]	Rate		868

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValue <CollVal>	[1..1]	Amount	C4, C10	868
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		869
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		870
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		870

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.

15.4.5.4.14.1 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Register number of the collateral deposit assigned by the central counterparty.

Datatype: Max35Text on page 1074

15.4.5.4.14.2 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Unique identification of the letter of credit.

Datatype: Max35Text on page 1074

15.4.5.4.14.3 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Impacted by: C4 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.4.14.4 GuaranteeAmount <GrntAmt>

Presence: [0..1]

Definition: Amount of the bank guarantee.

Impacted by: C4 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.4.14.5 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Description of the collateral and the amount.

OtherTypeOfCollateral <OthrTpOfColl> contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		861
	Quantity <Qty>	[0..1]	±	C13	861

15.4.5.4.14.5.1 Description <Desc>

Presence: [1..1]

Definition: Provides details about the collateral.

Datatype: Max140Text on page 1073

15.4.5.4.14.5.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of other collateral.

Impacted by: C13 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

15.4.5.4.14.6 CollateralOwnership <CollOwnrsh>

Presence: [0..1]

Definition: Indicates whether the collateral is proprietarily owned or client owned.

CollateralOwnership <CollOwnrsh> contains the following **CollateralOwnership3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		862
	ClientName <ClntNm>	[0..1]			862
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	863
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		863
Or}	NameAndAddress <NmAndAdr>	[1..1]			864
	Name <Nm>	[1..1]	Text		864
	Address <Adr>	[1..1]	±		864

15.4.5.4.14.6.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates whether collateral is owned by the clearing member or not.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

- *Meaning When True:* Yes
- *Meaning When False:* No

15.4.5.4.14.6.2 ClientName <ClntNm>

Presence: [0..1]

Definition: Client that owns the collateral.

ClientName <ClntNm> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	863
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		863
Or}	NameAndAddress <NmAndAdr>	[1..1]			864
	Name <Nm>	[1..1]	Text		864
	Address <Adr>	[1..1]	±		864

15.4.5.4.14.6.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C6 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

15.4.5.4.14.6.2.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <Prtryld> contains the following elements (see GenericIdentification36 on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

15.4.5.4.14.6.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		864
	Address <Adr>	[1..1]	±		864

15.4.5.4.14.6.2.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: Max70Text on page 1075

15.4.5.4.14.6.2.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdlId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

15.4.5.4.14.7 IssueDate <IssedDt>

Presence: [0..1]

Definition: Date on which the collateral was issued.

IssueDate <IssedDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

15.4.5.4.14.8 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see [DateFormat14Choice](#) on page 929 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

15.4.5.4.14.9 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

- *Meaning When True:* Yes
- *Meaning When False:* No

15.4.5.4.14.10 Issuer <Issr>

Presence: [0..1]

Definition: Party that issues the bank guarantee or letter of / documentary credit.

Issuer <Issr> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	865
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		866
Or}	NameAndAddress <NmAndAdr>	[1..1]			866
	Name <Nm>	[1..1]	Text		866
	Address <Adr>	[1..1]	±		866

15.4.5.4.14.10.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C6 AnyBIC

Datatype: [AnyBICDec2014Identifier](#) on page 1069

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.

15.4.5.4.14.10.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

15.4.5.4.14.10.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		866
	Address <Adr>	[1..1]	±		866

15.4.5.4.14.10.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max70Text on page 1075](#)

15.4.5.4.14.10.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

15.4.5.4.14.11 BlockedQuantity <BlckdQty>

Presence: [0..1]

Definition: Quantity blocked by the central counterparty for any reasonable reason (for example for judicial reasons). In this case, the investor can not withdraw or distribute this collateral.

Impacted by: [C13 DigitalTokenUnitUsageRule](#)

BlockedQuantity <BlckdQty> contains one of the following elements (see [FinancialInstrumentQuantity33Choice](#) on page 1003 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

15.4.5.4.14.12 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the collateral when it was taken as collateral.

Datatype: [ISODate](#) on page 1068

15.4.5.4.14.13 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: [BaseOneRate](#) on page 1072

15.4.5.4.14.14 MarketValue <MktVal>

Presence: [0..1]

Definition: Value of the collateral based on current market prices.

Impacted by: C4 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.4.14.15 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the collateral expressed as a percentage.

Datatype: PercentageRate on page 1072

15.4.5.4.14.16 CollateralValue <CollVal>

Presence: [1..1]

Definition: Value of the collateral after taking into account the haircut, if any.

Impacted by: C4 ActiveCurrency __, C10 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

15.4.5.4.14.17 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see [SafekeepingPlaceFormat29Choice](#) on page 962 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

15.4.5.4.14.18 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see [SecuritiesAccount19](#) on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

15.4.5.4.14.19 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 [BlockChainAddressWallet3](#) on page 961 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

15.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: [C21 SupplementaryDataRule](#)

SupplementaryData <SplmtryData> contains the following elements (see [SupplementaryData1](#) on page 958 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		958
	Envelope <Envlp>	[1..1]	(External Schema)		959

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 head.001.001.02 BusinessApplicationHeaderV02

16.1 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.

16.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root <Document> <AppHdr></i>	[1..1]		C5	
	CharacterSet <CharSet>	[0..1]	CodeSet	C6	876
	From <Fr>	[1..1]			877
{Or	OrganisationIdentification <OrgId>	[1..1]	±		877
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		877
	To <To>	[1..1]			878
{Or	OrganisationIdentification <OrgId>	[1..1]	±		878
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		878
	BusinessMessageIdentifier <BizMsgIdr>	[1..1]	Text		879
	MessageDefinitionIdentifier <MsgDefIdr>	[1..1]	Text		879
	BusinessService <BizSvc>	[0..1]	Text		879
	MarketPractice <MktPrctc>	[0..1]			879
	Registry <Regy>	[1..1]	Text		880
	Identification <Id>	[1..1]	Text		880
	CreationDate <CreDt>	[1..1]	DateTime		880
	BusinessProcessingDate <BizPrctDt>	[0..1]	DateTime		880
	CopyDuplicate <CpyDplct>	[0..1]	CodeSet		880
	PossibleDuplicate <PssblDplct>	[0..1]	Indicator		881
	Priority <Prty>	[0..1]	CodeSet	C7	881
	Signature <Sgntr>	[0..1]	(External Schema)		882
	Related <Rltd>	[0..*]			882
	CharacterSet <CharSet>	[0..1]	CodeSet	C6	882
	From <Fr>	[1..1]			883
{Or	OrganisationIdentification <OrgId>	[1..1]	±		883
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		883
	To <To>	[1..1]			884
{Or	OrganisationIdentification <OrgId>	[1..1]	±		884
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		884
	BusinessMessageIdentifier <BizMsgIdr>	[1..1]	Text		885
	MessageDefinitionIdentifier <MsgDefIdr>	[1..1]	Text		885

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	BusinessService <BizSvc>	[0..1]	Text		885
	CreationDate <CreDt>	[1..1]	DateTime		885
	CopyDuplicate <CpyDplct>	[0..1]	CodeSet		885
	PossibleDuplicate <PssblDplct>	[0..1]	Indicator		886
	Priority <Prty>	[0..1]	CodeSet	C7	886
	Signature <Sgntr>	[0..1]	(External Schema)		887

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 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)

16.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

16.4.1 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 1068

Constraints

- **ValidationByTable**
 (Rule)

16.4.2 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]	±		877
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		877

16.4.2.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see [PartyIdentification135](#) on page 985 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		985
	PostalAddress <PstAdr>	[0..1]	±		985
	Identification <Id>	[0..1]	±		986
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	986
	ContactDetails <CtctDtls>	[0..1]	±		987

16.4.2.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIld> contains the following elements (see [BranchAndFinancialInstitutionIdentification6](#) on page 935 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		935
	BranchIdentification <BrnchId>	[0..1]	±		936

16.4.3 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]	±		878
Or}	FinancialInstitutionIdentification <FIld>	[1..1]	±		878

16.4.3.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see [PartyIdentification135](#) on page 985 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		985
	PostalAddress <PstlAdr>	[0..1]	±		985
	Identification <Id>	[0..1]	±		986
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	986
	ContactDetails <CtctDtls>	[0..1]	±		987

16.4.3.2 FinancialInstitutionIdentification <FIld>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see [BranchAndFinancialInstitutionIdentification6](#) on page 935 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		935
	BranchIdentification <BrnchId>	[0..1]	±		936

16.4.4 BusinessMessageIdentifier <BizMsgIdr>

Presence: [1..1]

Definition: Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.

Datatype: [Max35Text](#) on page 1074

16.4.5 MessageDefinitionIdentifier <MsgDefIdr>

Presence: [1..1]

Definition: Contains the MessageIdentifier that defines the BusinessMessage.

It must contain a MessageIdentifier published on the ISO 20022 website.

example camt.001.001.03.

Datatype: [Max35Text](#) on page 1074

16.4.6 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 1074

16.4.7 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		880
	Identification <Id>	[1..1]	Text		880

16.4.7.1 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 1074](#)

16.4.7.2 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 1073](#)

16.4.8 CreationDate <CreDt>

Presence: [1..1]

Definition: Date and time when this Business Message (header) was created.

Datatype: [ISODateTime on page 1068](#)

16.4.9 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 1068](#)

16.4.10 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 1050](#)

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.

16.4.11 PossibleDuplicate <PssbIDp1ct>

Presence: [0..1]

Definition: Flag indicating if the Business Message exchanged between the MessagingEndpoints is possibly a duplicate.

If the receiving MessagingEndpoint did not receive the original, then this Business Message should be processed as if it were the original.

If the receiving MessagingEndpoint did receive the original, then it should perform necessary actions to avoid processing this Business Message again.

This will guarantee business idempotent behaviour.

NOTE: this is named "PossResend" in FIX - this is an application level resend not a network level retransmission.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

- *Meaning When True:* Yes
- *Meaning When False:* No

16.4.12 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 1045

Constraints

- **ValidationByTable**
(Rule)

16.4.13 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/>.

16.4.14 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	882
	From <Fr>	[1..1]			883
{Or	OrganisationIdentification <OrgId>	[1..1]	±		883
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		883
	To <To>	[1..1]			884
{Or	OrganisationIdentification <OrgId>	[1..1]	±		884
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		884
	BusinessMessageIdentifier <BizMsgIdr>	[1..1]	Text		885
	MessageDefinitionIdentifier <MsgDefIdr>	[1..1]	Text		885
	BusinessService <BizSvc>	[0..1]	Text		885
	CreationDate <CreDt>	[1..1]	DateTime		885
	CopyDuplicate <CpyDplct>	[0..1]	CodeSet		885
	PossibleDuplicate <PssblDplct>	[0..1]	Indicator		886
	Priority <Prty>	[0..1]	CodeSet	C7	886
	Signature <Sgntr>	[0..1]	(External Schema)		887

16.4.14.1 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 1068

Constraints

- **ValidationByTable**
 (Rule)

16.4.14.2 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]	±		883
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		883

16.4.14.2.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see [PartyIdentification135](#) on page 985 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		985
	PostalAddress <Pst/Adr>	[0..1]	±		985
	Identification <Id>	[0..1]	±		986
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	986
	ContactDetails <CtctDtls>	[0..1]	±		987

16.4.14.2.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIld> contains the following elements (see [BranchAndFinancialInstitutionIdentification6](#) on page 935 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		935
	BranchIdentification <BrnchId>	[0..1]	±		936

16.4.14.3 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]	±		884
Or}	FinancialInstitutionIdentification <FIld>	[1..1]	±		884

16.4.14.3.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see [PartyIdentification135](#) on page 985 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		985
	PostalAddress <PstlAdr>	[0..1]	±		985
	Identification <Id>	[0..1]	±		986
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	986
	ContactDetails <CtctDtls>	[0..1]	±		987

16.4.14.3.2 FinancialInstitutionIdentification <FIld>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see [BranchAndFinancialInstitutionIdentification6](#) on page 935 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		935
	BranchIdentification <BrnchId>	[0..1]	±		936

16.4.14.4 BusinessMessageIdentifier <BizMsgIdr>

Presence: [1..1]

Definition: Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.

Datatype: [Max35Text](#) on page 1074

16.4.14.5 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 1074

16.4.14.6 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 1074

16.4.14.7 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 1068

16.4.14.8 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 1050](#)

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.

16.4.14.9 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 1071](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

16.4.14.10 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 1045](#)

Constraints

- **ValidationByTable**
(Rule)

16.4.14.11 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/>.

17 Message Items Types

17.1 MessageComponents

17.1.1 Account

17.1.1.1 SecuritiesAccount19

Definition: Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		888
	Type <Tp>	[0..1]	±		888
	Name <Nm>	[0..1]	Text		888

17.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: [Max35Text on page 1074](#)

17.1.1.1.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see [GenericIdentification30 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

17.1.1.1.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [Max70Text on page 1075](#)

17.1.1.2 GenericAccountIdentification1

Definition: Information related to a generic account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		889
	SchemeName <SchmeNm>	[0..1]			889
{Or	Code <Cd>	[1..1]	CodeSet		889
Or}	Proprietary <Prtry>	[1..1]	Text		889
	Issuer <Issr>	[0..1]	Text		889

17.1.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: Max34Text on page 1074

17.1.1.2.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **AccountSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		889
Or}	Proprietary <Prtry>	[1..1]	Text		889

17.1.1.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: ExternalAccountIdentification1Code on page 1057

17.1.1.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: Max35Text on page 1074

17.1.1.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: Max35Text on page 1074

17.1.2 Account Identification

17.1.2.1 AccountIdentification4Choice

Definition: Specifies the unique identification of an account as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	890
Or}	Other <Othr>	[1..1]	±		890

17.1.2.1.1 IBAN <IBAN>

Presence: [1..1]

Definition: International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

Impacted by: C16 IBAN

Datatype: IBAN2007Identifier on page 1070

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.

17.1.2.1.2 Other <Othr>

Presence: [1..1]

Definition: Unique identification of an account, as assigned by the account servicer, using an identification scheme.

Other <Othr> contains the following elements (see [GenericAccountIdentification1](#) on page 888 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		889
	SchemeName <SchmeNm>	[0..1]			889
{Or	Code <Cd>	[1..1]	CodeSet		889
Or}	Proprietary <Prtry>	[1..1]	Text		889
	Issuer <Issr>	[0..1]	Text		889

17.1.2.2 CollateralAccountIdentificationType3Choice

Definition: Specifies the identification of the collateral account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		891
Or}	Proprietary <Prtry>	[1..1]	±		892

17.1.2.2.1 Type <Tp>

Presence: [1..1]

Definition: Indicates the type of collateral account expressed as a code.

Datatype: [CollateralAccountType1Code](#) on page 1046

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for liquidity providers (also known as market maker) activities.
MGIN	Margin	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers.
DFLT	DefaultFund	Specifies that the account is used to post collateral that covers clearing member's default risk.

17.1.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the collateral account expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

17.1.2.3 CollateralAccount3

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		892
	Type <Tp>	[0..1]	±		892
	Name <Nm>	[0..1]	Text		892

17.1.2.3.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the collateral account.

Datatype: [Max35Text](#) on page 1074

17.1.2.3.2 Type <Tp>

Presence: [0..1]

Definition: Indicates the type of collateral account.

Type <Tp> contains one of the following elements (see [CollateralAccountIdentificationType3Choice](#) on page 891 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		891
Or}	Proprietary <Prtry>	[1..1]	±		892

17.1.2.3.3 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: [Max70Text](#) on page 1075

17.1.2.4 SubAccount5

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]	Text		893
	Name <Nm>	[0..1]	Text		893
	Characteristic <Chrtc>	[0..1]	Text		893

17.1.2.4.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Datatype: Max35Text on page 1074

17.1.2.4.2 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: Max35Text on page 1074

17.1.2.4.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: Max35Text on page 1074

17.1.3 Amount

17.1.3.1 Result1

Definition: Summation of the call amounts either due to A or due to B.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount	C1, C6	893
	DueToPartyB <DueToPtyB>	[0..1]	Amount	C1, C6	894
	AdditionalInformation <AddtlInf>	[0..1]	Text		895

17.1.3.1.1 DueToPartyA <DueToPtyA>

Presence: [0..1]

Definition: Amount payable by party B to party A.

Impacted by: C1 ActiveCurrency , C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.3.1.2 DueToPartyB <DueToPtyB>

Presence: [0..1]

Definition: Amount payable by party A to party B.

Impacted by: C1 ActiveCurrency , C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.3.1.3 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information related to the collateral that may be requested.

Datatype: Max210Text on page 1073

17.1.3.2 AmountAndDirection20

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C4, C6	895
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		896

17.1.3.2.1 Amount <Amt>

Presence: [1..1]

Definition: Total amount that needs to be settled.

Impacted by: C4 ActiveOrHistoricCurrency , C6 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 1042

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.

17.1.3.2.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: [CreditDebitCode](#) on page 1051

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

17.1.4 Balance

17.1.4.1 CollateralBalance1

Definition: Provides details about the collateral held by party A and/or B.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	896
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	897

17.1.4.1.1 HeldByPartyA <HeldByPtyA>

Presence: [1..1]

Definition: Collateral currently held by party A.

Impacted by: [C1 ActiveCurrency](#) __, [C6 CurrencyAmount](#) __

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

17.1.4.1.2 HeldByPartyB <HeldByPtyB>

Presence: [1..1]

Definition: Collateral currently held by party B.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.4.2 CollateralBalance1Choice

Definition: Choice to provide the collateral balance for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TotalCollateral <TtColl>	[1..1]	Amount	C1, C6	898
Or	CollateralDetails <CollDtls>	[1..1]	±		899
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		899

17.1.4.2.1 TotalCollateral <TtColl>

Presence: [1..1]

Definition: Collateral currently received (+)/delivered (-) in the base currency. This amount is after the haircut has been applied.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.4.2.2 CollateralDetails <CollDtls>

Presence: [1..1]

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties, for the variation margin and optionally the segregated independent amount.

CollateralDetails <CollDtls> contains the following elements (see [Collateral1](#) on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartrnMrgn>	[1..1]	±		903
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		903

17.1.4.2.3 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount only.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see [MarginCollateral1](#) on page 911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount	C1, C6	912
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount	C1, C6	913
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount	C1, C6	913
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount	C1, C6	914
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount	C1, C6	915
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount	C1, C6	915

17.1.5 Collateral

17.1.5.1 CashCollateral4

Definition: Provides details about the cash posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		900
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C6	900
	DepositType <DpstTp>	[0..1]	CodeSet		901
	BlockedAmount <BlckdAmt>	[0..1]	Amount	C1, C6	901
	MaturityDate <MtrtyDt>	[0..1]	Date		902
	ValueDate <ValDt>	[0..1]	Date		902
	ExchangeRate <XchgRate>	[0..1]	Rate		902
	CollateralValue <CollVal>	[1..1]	Amount	C1, C6	902
	Haircut <Hrcut>	[0..1]	Rate		903

17.1.5.1.1 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: Max35Text on page 1074

17.1.5.1.2 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.5.1.3 DepositType <DpstTp>

Presence: [0..1]

Definition: Specifies whether the deposit is fixed term or call/notice.

Datatype: DepositType1Code on page 1052

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

17.1.5.1.4 BlockedAmount <BlckdAmt>

Presence: [0..1]

Definition: Amount blocked by the central counterparty for any reasonable reason (for example for judicial reasons). In this case the investor can not withdraw or distribute this collateral.

Impacted by: C1 ActiveCurrency , C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.5.1.5 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: ISODate on page 1068

17.1.5.1.6 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: ISODate on page 1068

17.1.5.1.7 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: BaseOneRate on page 1072

17.1.5.1.8 CollateralValue <CollVal>

Presence: [1..1]

Definition: Value of the collateral after taking into account the haircut.

Impacted by: C1 ActiveCurrency ____, C6 CurrencyAmount ____

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.5.1.9 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the collateral expressed as a percentage.

Datatype: PercentageRate on page 1072

17.1.5.2 Collateral1

Definition: Provides details about the collateral against variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartnMrgn>	[1..1]	±		903
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		903

17.1.5.2.1 VariationMargin <VartnMrgn>

Presence: [1..1]

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the variation margin.

VariationMargin <VartnMrgn> contains the following elements (see MarginCollateral1 on page 911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount	C1, C6	912
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount	C1, C6	913
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount	C1, C6	913
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount	C1, C6	914
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount	C1, C6	915
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount	C1, C6	915

17.1.5.2.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see [MarginCollateral1](#) on page 911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount	C1, C6	912
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount	C1, C6	913
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount	C1, C6	913
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount	C1, C6	914
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount	C1, C6	915
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount	C1, C6	915

17.1.5.3 CashCollateral5

Definition: Provides details about the cash posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		904
	CashAccountIdentification <CshAcctId>	[0..1]	±		905
	AssetNumber <AsstNb>	[0..1]	Text		905
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C6	905
	DepositType <DpstTp>	[0..1]	CodeSet		906
	MaturityDate <MtrtyDt>	[0..1]	Date		906
	ValueDate <ValDt>	[0..1]	Date		906
	ExchangeRate <XchgRate>	[0..1]	Rate		906
	CollateralValue <CollVal>	[1..1]	Amount	C1, C6	906
	Haircut <Hrcut>	[0..1]	Rate		907

17.1.5.3.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: [Max35Text](#) on page 1074

17.1.5.3.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see [AccountIdentification4Choice](#) on page 890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	890
Or}	Other <Othr>	[1..1]	±		890

17.1.5.3.3 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: [Max35Text](#) on page 1074

17.1.5.3.4 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Impacted by: [C1 ActiveCurrency](#)__, [C6 CurrencyAmount](#)__

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

17.1.5.3.5 DepositType <DpstTp>

Presence: [0..1]

Definition: Specifies whether the deposit is fixed term or call/notice.

Datatype: [DepositType1Code on page 1052](#)

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

17.1.5.3.6 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: [ISODate on page 1068](#)

17.1.5.3.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: [ISODate on page 1068](#)

17.1.5.3.8 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: [BaseOneRate on page 1072](#)

17.1.5.3.9 CollateralValue <CollVal>

Presence: [1..1]

Definition: Value of the collateral after taking into account the haircut.

Impacted by: [C1 ActiveCurrency](#)__, [C6 CurrencyAmount](#)__

Datatype: [ActiveCurrencyAndAmount on page 1041](#)

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.

17.1.5.3.10 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the collateral expressed as a percentage.

Datatype: PercentageRate on page 1072

17.1.6 Collateral Dispute

17.1.6.1 Dispute1

Definition: Provides the dispute details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		907
	DisputedAmount <DsptdAmt>	[1..1]	Amount	C1, C6	907
	DisputeDate <DsptDt>	[1..1]	Date		908

17.1.6.1.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Unique identification for the margin call request.

Datatype: Max35Text on page 1074

17.1.6.1.2 DisputedAmount <DsptdAmt>

Presence: [1..1]

Definition: Disputed amount.

Impacted by: C1 ActiveCurrency __, C6 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.6.1.3 DisputeDate <DsptDt>

Presence: [1..1]

Definition: Date of dispute.

Datatype: ISODate on page 1068

17.1.6.2 DisputeResolutionType2Choice

Definition: Choice between a code or a proprietary code as to the nature of the dispute about the collateral amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		908
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		909

17.1.6.2.1 Code <Cd>

Presence: [1..1]

Definition: Code to specify the type of dispute that is to be resolved regarding the disputed collateral amount.

Datatype: [DisputeResolutionType2Code](#) on page 1052

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
REEX	ReconcileExposure	Indicates that the disputed collateral amount should be confirmed through reconciliation of the exposure.
RETH	ReconcileThreshold	Indicates that the disputed collateral amount should be confirmed through reconciliation of the threshold.
RMATA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the minimum transfer amount.
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.
RNIA	ReconcileNettedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the independent amount.

17.1.6.2.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Proprietary identification of the type of dispute that is to be resolved regarding the disputed collateral amount.

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification30](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

17.1.6.3 DisputeResolutionType1Choice

Definition: Choice between a code or a proprietary code as to the nature of the dispute about the collateral amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		910
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		910

17.1.6.3.1 Code <Cd>

Presence: [1..1]

Definition: Code to specify the type of dispute that is to be resolved regarding the disputed collateral amount.

Datatype: [DisputeResolutionType1Code](#) on page 1052

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
RMTA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the minimum transfer amount.
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.
RESA	ReconcileSegregatedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the initial margin.

17.1.6.3.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Proprietary identification of the type of dispute that is to be resolved regarding the disputed collateral amount.

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification30](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchemeNm>	[0..1]	Text		941

17.1.7 Collateral Movement

17.1.7.1 CollateralMovement9

Definition: Specifies the type of collateral that will be delivered and the date to be reported.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralType <CollTp>	[1..1]	CodeSet		911
	Date <Dt>	[0..1]	Date		911

17.1.7.1.1 CollateralType <CollTp>

Presence: [1..1]

Definition: Specifies the type of collateral.

Datatype: [CollateralType1Code on page 1049](#)

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.

17.1.7.1.2 Date <Dt>

Presence: [0..1]

Definition: Date by which the collateral movement must be executed.

Datatype: [ISODate on page 1068](#)

17.1.8 Current Collateral

17.1.8.1 MarginCollateral1

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount	C1, C6	912
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount	C1, C6	913
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount	C1, C6	913
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount	C1, C6	914
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount	C1, C6	915
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount	C1, C6	915

17.1.8.1.1 HeldByPartyA <HeldByPtyA>

Presence: [0..1]

Definition: Post haircut market value of all margin collateral held by party A.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.8.1.2 HeldByPartyB <HeldByPtyB>

Presence: [0..1]

Definition: Post haircut market value of all margin collateral held by party B.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.8.1.3 PriorAgreedToPartyA <PrrAgrdToPtyA>

Presence: [0..1]

Definition: Sum of all margin agreed amounts due to party A from prior days' collateral calls where collateral movements have not yet been agreed.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.8.1.4 **PriorAgreedToPartyB <PrrAgrdToPtyB>**

Presence: [0..1]

Definition: Sum of all margin agreed amounts due to party B from prior days' collateral calls where collateral movements have not yet been agreed.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.8.1.5 InTransitToPartyA <InTrnstToPtyA>

Presence: [0..1]

Definition: Sum of all margin collateral movements due to party A in progress but not yet settled.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.8.1.6 InTransitToPartyB <InTrnstToPtyB>

Presence: [0..1]

Definition: Sum of all margin collateral movements due to party B in progress but not yet settled.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.8.2 ExpectedCollateralMovement2

Definition: Specifies the expected collateral type and direction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		916
	Return <Rtr>	[0..*]	±		917

17.1.8.2.1 Delivery <Dlvry>

Presence: [0..*]

Definition: Type of collateral that will be delivered and date by which the collateral movement is expected.

Delivery <Dlvry> contains the following elements (see [CollateralMovement9](#) on page 910 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralType <CollTp>	[1..1]	CodeSet		911
	Date <Dt>	[0..1]	Date		911

17.1.8.2.2 Return <Rtr>

Presence: [0..*]

Definition: Type of collateral that will be returned and date by which the collateral movement is expected.

Return <Rtr> contains the following elements (see [CollateralMovement9](#) on page 910 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralType <CollTp>	[1..1]	CodeSet		911
	Date <Dt>	[0..1]	Date		911

17.1.8.3 ExpectedCollateral2Choice

Definition: Provides the expected collateral type and direction for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		917
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		917

17.1.8.3.1 ExpectedCollateralDetails <XpctdCollDtls>

Presence: [1..1]

Definition: Provides the expected collateral type and direction for the variation margin and optionally the segregated independent amount.

ExpectedCollateralDetails <XpctdCollDtls> contains the following elements (see [ExpectedCollateral2](#) on page 918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VarthMrgn>	[1..1]	±		918
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		918

17.1.8.3.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides the expected collateral type and direction for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see [ExpectedCollateralMovement2](#) on page 916 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		916
	Return <Rtr>	[0..*]	±		917

17.1.8.4 ExpectedCollateral2

Definition: Provides the expected collateral type and direction for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartnMrgn>	[1..1]	±		918
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		918

17.1.8.4.1 VariationMargin <VartnMrgn>

Presence: [1..1]

Definition: Provides the expected collateral type and direction for the variation margin.

VariationMargin <VartnMrgn> contains the following elements (see [ExpectedCollateralMovement2](#) on page 916 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		916
	Return <Rtr>	[0..*]	±		917

17.1.8.4.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides the expected collateral type and direction for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see [ExpectedCollateralMovement2](#) on page 916 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		916
	Return <Rtr>	[0..*]	±		917

17.1.8.5 MarginCall1

Definition: Details of the margin call request.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C6	919
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C6	920
	ExposureConvention <XpsrCnvntn>	[0..1]	CodeSet		921
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		921
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		922
	MarginTerms <MrgnTerms>	[0..1]			923
{Or	MarginDetails <MrgnDtls>	[1..1]			924
	VariationMargin <VartnMrgn>	[1..1]			924
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	925
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		926
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	926
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	927
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		927
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		928
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		928
	CollateralBalance <CollBal>	[0..1]	±		928

17.1.8.5.1 ExposedAmountPartyA <XpsdAmtPtyA>

Presence: [0..1]

Definition: Sum of the exposures of all transactions which are in the favour of party A. That is, all transactions which would have an amount payable by party B to party A if they were being terminated.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.8.5.2 ExposedAmountPartyB <XpsdAmtPtyB>

Presence: [0..1]

Definition: Sum of the exposures of all transactions which are in the favour of party B. That is, all transactions which would have an amount payable by party A to party B if they were being terminated.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.8.5.3 ExposureConvention <XpsrCnvtntn>

Presence: [0..1]

Definition: Determines how the variation margin requirement is to be calculated:

- either Net, in which the exposure of all transactions in favour of party A and the the exposure of all transactions in favour of party B will be netted together or
- gross in which two separate variation margin requirements will be determined.

Datatype: [ExposureConventionType1Code on page 1053](#)

CodeName	Name	Definition
GROS	Gross	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation, and then two separate variation margin requirements will be determined.
NET1	Net	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation.

17.1.8.5.4 IndependentAmountPartyA <IndpdntAmtPtyA>

Presence: [0..1]

Definition: Amount applied as an add-on to the exposure (to party A) usually intended to cover a possible increase in exposure before the next valuation date.

IndependentAmountPartyA <IndpdntAmtPtyA> contains the following elements (see [AggregatedIndependentAmount1](#) on page 944 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Trade <Trad>	[0..1]			945
	Amount <Amt>	[1..1]	Amount	C1, C6	945
	Convention <Cnvtn>	[1..1]	CodeSet		946
	ValueAtRisk <ValAtRsk>	[0..1]			946
	Amount <Amt>	[1..1]	Amount	C1, C6	947
	Convention <Cnvtn>	[1..1]	CodeSet		947
	NetOpenPosition <NetOpnPos>	[0..1]			948
	Amount <Amt>	[1..1]	Amount	C1, C6	948
	Convention <Cnvtn>	[1..1]	CodeSet		949
	OtherAmount <OthrAmt>	[0..*]			949
	Description <Desc>	[0..1]	Text		950
	Amount <Amt>	[1..1]	Amount	C1, C6	950
	Convention <Cnvtn>	[1..1]	CodeSet		951

17.1.8.5.5 IndependentAmountPartyB <IndpdntAmtPtyB>

Presence: [0..1]

Definition: An amount applied as an add-on to the exposure (to party B) usually intended to cover a possible increase in exposure before the next valuation date.

IndependentAmountPartyB <IndpdntAmtPtyB> contains the following elements (see [AggregatedIndependentAmount1](#) on page 944 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Trade <Trad>	[0..1]			945
	Amount <Amt>	[1..1]	Amount	C1, C6	945
	Convention <Cnvtn>	[1..1]	CodeSet		946
	ValueAtRisk <ValAtRsk>	[0..1]			946
	Amount <Amt>	[1..1]	Amount	C1, C6	947
	Convention <Cnvtn>	[1..1]	CodeSet		947
	NetOpenPosition <NetOpnPos>	[0..1]			948
	Amount <Amt>	[1..1]	Amount	C1, C6	948
	Convention <Cnvtn>	[1..1]	CodeSet		949
	OtherAmount <OthrAmt>	[0..*]			949
	Description <Desc>	[0..1]	Text		950
	Amount <Amt>	[1..1]	Amount	C1, C6	950
	Convention <Cnvtn>	[1..1]	CodeSet		951

17.1.8.5.6 MarginTerms <MrgnTerms>

Presence: [0..1]

Definition: Provides information like threshold amount, threshold type, minimum transfer amount, rounding amount or rounding convention, that applies to either the variation margin or the segregated independent amount.

MarginTerms <MrgnTerms> contains one of the following **MarginTerms1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginDetails <MrgnDtls>	[1..1]			924
	VariationMargin <VartnMrgn>	[1..1]			924
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	925
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		926
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	926
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	927
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		927
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		928
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		928

17.1.8.5.6.1 MarginDetails <MrgnDtls>

Presence: [1..1]

Definition: Elements used to calculate the collateral margin call for the variation margin and optionally the segregated independent amount.

MarginDetails <MrgnDtls> contains the following **Margin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartnMrgn>	[1..1]			924
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	925
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		926
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	926
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	927
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		927
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		928

17.1.8.5.6.1.1 VariationMargin <VartnMrgn>

Presence: [1..1]

Definition: Elements used to calculate the collateral margin call for the variation margin.

VariationMargin <VartnMrgn> contains the following **VariationMargin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	925
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		926
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	926
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	927
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		927

17.1.8.5.6.1.1.1 ThresholdAmount <ThrshldAmt>

Presence: [1..1]

Definition: Amount of unsecured exposure a counterparty will accept before issuing a margin call in the base currency.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.8.5.6.1.1.2 ThresholdType <ThrshldTp>

Presence: [0..1]

Definition: Specifies if the threshold amount is secured or unsecured.

Datatype: [ThresholdType1Code](#) on page 1067

CodeName	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.
UNSE	Unsecured	Means that the threshold provides a predetermined level of free trading. Once the threshold is breached, collateral must be posted to cover the exposure over and above the threshold level.

17.1.8.5.6.1.1.3 MinimumTransferAmount <MinTrfAmt>

Presence: [1..1]

Definition: Minimum amount to pay/receive as specified in the agreement in the base currency (to avoid the need to transfer an inconveniently small amount of variation margin).

Impacted by: [C1 ActiveCurrency](#) ____, [C6 CurrencyAmount](#) ____

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

17.1.8.5.6.1.1.4 RoundingAmount <RndgAmt>

Presence: [1..1]

Definition: Amount specified to avoid the need to transfer uneven amounts of collateral.

Impacted by: C1 ActiveCurrency __, C6 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.8.5.6.1.1.5 RoundingMethod <RndgMtd>

Presence: [1..1]

Definition: Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

Datatype: RoundingMethod1Code on page 1066

CodeName	Name	Definition
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.
CLSR	Closer	Rounds the amount to the closer integral multiple specified.

17.1.8.5.6.1.2 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>

Presence: [0..1]

Definition: Elements used to calculate the collateral margin call for the segregated independent amount.

SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn> contains the following elements (see [SegregatedIndependentAmountMargin1](#) on page 942 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	942
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C6	943
	RoundingMethod <RndgMtd>	[0..1]	CodeSet		944

17.1.8.5.6.2 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>

Presence: [1..1]

Definition: Elements used to calculate the collateral margin call for the segregated independent amount.

SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn> contains the following elements (see [SegregatedIndependentAmountMargin1](#) on page 942 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	942
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C6	943
	RoundingMethod <RndgMtd>	[0..1]	CodeSet		944

17.1.8.5.7 CollateralBalance <CollBal>

Presence: [0..1]

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties with a segregation between variation margin and segregated independent amount.

CollateralBalance <CollBal> contains one of the following elements (see [CollateralBalance1Choice](#) on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TotalCollateral <TitColl>	[1..1]	Amount	C1, C6	898
Or	CollateralDetails <CollDtls>	[1..1]	±		899
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		899

17.1.9 Date Period

17.1.9.1 DatePeriod2

Definition: Range of time defined by a start date and an end date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		929
	ToDate <ToDt>	[1..1]	Date		929

17.1.9.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Start date of the range.

Datatype: [ISODate on page 1068](#)

17.1.9.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: [ISODate on page 1068](#)

17.1.10 Date Time

17.1.10.1 DateFormat14Choice

Definition: Choice between an ISODate format or a date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		929
Or}	DateCode <DtCd>	[1..1]			929
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

17.1.10.1.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Datatype: [ISODate on page 1068](#)

17.1.10.1.2 DateCode <DtCd>

Presence: [1..1]

Definition: Specifies the type of date.

DateCode <DtCd> contains one of the following **DateCode9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		930
Or}	Proprietary <Prtry>	[1..1]	±		930

17.1.10.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to specify the type of date.

Datatype: [DateType2Code on page 1051](#)

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

17.1.10.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the type of date.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

17.1.10.2 DateAndDateTime2Choice

Definition: Choice between a date or a date and time format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

17.1.10.2.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: [ISODate on page 1068](#)

17.1.10.2.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: [ISODateTime on page 1068](#)

17.1.11 Financial Institution Identification

17.1.11.1 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]	±		931
	MemberIdentification <Mmbld>	[1..1]	Text		931

17.1.11.1.1 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 1040](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1040
Or}	Proprietary <Prtry>	[1..1]	Text		1041

17.1.11.1.2 MemberIdentification <Mmbld>

Presence: [1..1]

Definition: Identification of a member of a clearing system.

Datatype: [Max35Text on page 1074](#)

17.1.11.2 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	932
	ClearingSystemMemberIdentification <ClrSysMmbld>	[0..1]	±		932
	LEI <LEI>	[0..1]	IdentifierSet		932
	Name <Nm>	[0..1]	Text		932
	PostalAddress <PstlAdr>	[0..1]	±		932
	Other <Othr>	[0..1]	±		933

17.1.11.2.1 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 1069

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.

17.1.11.2.2 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 931 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		931
	MemberIdentification <Mmbld>	[1..1]	Text		931

17.1.11.2.3 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identifier of the financial institution.

Datatype: LEIIdentifier on page 1071

17.1.11.2.4 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 1073

17.1.11.2.5 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 995 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			996
{Or	Code <Cd>	[1..1]	CodeSet		996
Or}	Proprietary <Prtry>	[1..1]	±		997
	Department <Dept>	[0..1]	Text		997
	SubDepartment <SubDept>	[0..1]	Text		997
	StreetName <StrtNm>	[0..1]	Text		997
	BuildingNumber <BldgNb>	[0..1]	Text		997
	BuildingName <BldgNm>	[0..1]	Text		998
	Floor <Flr>	[0..1]	Text		998
	PostBox <PstBx>	[0..1]	Text		998
	Room <Room>	[0..1]	Text		998
	PostCode <PstCd>	[0..1]	Text		998
	TownName <TwnNm>	[0..1]	Text		998
	TownLocationName <TwnLctnNm>	[0..1]	Text		998
	DistrictName <DstrctNm>	[0..1]	Text		998
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		999
	Country <Ctry>	[0..1]	CodeSet	C3	999
	AddressLine <AdrLine>	[0..7]	Text		999

17.1.11.2.6 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 936 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		936
	SchemeName <SchmeNm>	[0..1]			937
{Or	Code <Cd>	[1..1]	CodeSet		937
Or}	Proprietary <Prtry>	[1..1]	Text		937
	Issuer <Issr>	[0..1]	Text		937

17.1.11.3 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		934
	LEI <LEI>	[0..1]	IdentifierSet		934
	Name <Nm>	[0..1]	Text		934
	PostalAddress <PstAdr>	[0..1]	±		934

17.1.11.3.1 Identification <Id>

Presence: [0..1]

Definition: Unique and unambiguous identification of a branch of a financial institution.

Datatype: Max35Text on page 1074

17.1.11.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification for the branch of the financial institution.

Datatype: LEIIdentifier on page 1071

17.1.11.3.3 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 1073

17.1.11.3.4 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 995 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			996
{Or	Code <Cd>	[1..1]	CodeSet		996
Or}	Proprietary <Prtry>	[1..1]	±		997
	Department <Dept>	[0..1]	Text		997
	SubDepartment <SubDept>	[0..1]	Text		997
	StreetName <StrtNm>	[0..1]	Text		997
	BuildingNumber <BldgNb>	[0..1]	Text		997
	BuildingName <BldgNm>	[0..1]	Text		998
	Floor <Flr>	[0..1]	Text		998
	PostBox <PstBx>	[0..1]	Text		998
	Room <Room>	[0..1]	Text		998
	PostCode <PstCd>	[0..1]	Text		998
	TownName <TwnNm>	[0..1]	Text		998
	TownLocationName <TwnLctnNm>	[0..1]	Text		998
	DistrictName <DstrctNm>	[0..1]	Text		998
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		999
	Country <Ctry>	[0..1]	CodeSet	C3	999
	AddressLine <AdrLine>	[0..7]	Text		999

17.1.11.4 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]	±		935
	BranchIdentification <BrnchId>	[0..1]	±		936

17.1.11.4.1 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 931 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BICFI <BICFI>	[0..1]	IdentifierSet	C2	932
	ClearingSystemMemberIdentification <ClrSysMmbld>	[0..1]	±		932
	LEI <LEI>	[0..1]	IdentifierSet		932
	Name <Nm>	[0..1]	Text		932
	PostalAddress <PstlAdr>	[0..1]	±		932
	Other <Othr>	[0..1]	±		933

17.1.11.4.2 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 934 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		934
	LEI <LEI>	[0..1]	IdentifierSet		934
	Name <Nm>	[0..1]	Text		934
	PostalAddress <PstlAdr>	[0..1]	±		934

17.1.11.5 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		936
	SchemeName <SchmeNm>	[0..1]			937
{Or	Code <Cd>	[1..1]	CodeSet		937
Or}	Proprietary <Prtry>	[1..1]	Text		937
	Issuer <Issr>	[0..1]	Text		937

17.1.11.5.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: [Max35Text on page 1074](#)

17.1.11.5.2 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		937
Or}	Proprietary <Prtry>	[1..1]	Text		937

17.1.11.5.2.1 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 1058](#)

17.1.11.5.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: [Max35Text on page 1074](#)

17.1.11.5.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 1074](#)

17.1.12 Financial Instrument

17.1.12.1 SecurityIdentification19

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		939
	OtherIdentification <OthrlId>	[0..*]			939
	Identification <Id>	[1..1]	Text		939
	Suffix <Sfx>	[0..1]	Text		939
	Type <Tp>	[1..1]	±		939
	Description <Desc>	[0..1]	Text		940

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 an ISIN code exists, 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.

17.1.12.1.1 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 1070](#)

17.1.12.1.2 OtherIdentification <Othrid>

Presence: [0..*]

Definition: Identification of a security by proprietary or domestic identification scheme.

OtherIdentification <Othrid> contains the following **OtherIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		939
	Suffix <Sfx>	[0..1]	Text		939
	Type <Tp>	[1..1]	±		939

17.1.12.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: [Max35Text on page 1074](#)

17.1.12.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: [Max16Text on page 1073](#)

17.1.12.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see [IdentificationSource3Choice](#) on page 940 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		940
Or}	Proprietary <Prtry>	[1..1]	Text		940

17.1.12.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: [Max140Text](#) on page 1073

17.1.13 Identification Information

17.1.13.1 IdentificationSource3Choice

Definition: Choice between source of identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		940
Or}	Proprietary <Prtry>	[1..1]	Text		940

17.1.13.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: [ExternalFinancialInstrumentIdentificationType1Code](#) on page 1058

17.1.13.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: [Max35Text](#) on page 1074

17.1.13.2 GenericIdentification78

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		940
	Identification <Id>	[0..1]	Text		941

17.1.13.2.1 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following elements (see [GenericIdentification30](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

17.1.13.2.2 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

Datatype: [Max35Text](#) on page 1074

17.1.13.3 GenericIdentification30

Definition: Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

17.1.13.3.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: [Exact4AlphaNumericText](#) on page 1072

17.1.13.3.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text](#) on page 1074

17.1.13.3.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: [Max35Text](#) on page 1074

17.1.13.4 GenericIdentification36

Definition: Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

17.1.13.4.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: [Max35Text on page 1074](#)

17.1.13.4.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 1074](#)

17.1.13.4.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: [Max35Text on page 1074](#)

17.1.14 Independent Amount Term

17.1.14.1 SegregatedIndependentAmountMargin1

Definition: Elements used to calculate the collateral margin call for the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	942
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C6	943
	RoundingMethod <RndgMtd>	[0..1]	CodeSet		944

17.1.14.1.1 MinimumTransferAmount <MinTrfAmt>

Presence: [1..1]

Definition: Minimum amount to pay/receive as specified in the agreement in the base currency (to avoid the need to transfer an inconveniently small amount of segregated independent amount).

Impacted by: [C1 ActiveCurrency](#) ____, [C6 CurrencyAmount](#) ____

Datatype: [ActiveCurrencyAndAmount on page 1041](#)

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.

17.1.14.1.2 RoundingAmount <RndgAmt>

Presence: [0..1]

Definition: Amount specified to avoid the need to transfer uneven amounts of independent amount collateral.

Impacted by: C1 ActiveCurrency __, C6 CurrencyAmount __

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.14.1.3 RoundingMethod <RndgMtd>

Presence: [0..1]

Definition: Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

Datatype: [RoundingMethod1Code on page 1066](#)

CodeName	Name	Definition
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.
CLSR	Closer	Rounds the amount to the closer integral multiple specified.

17.1.15 Margin Call Calculation

17.1.15.1 AggregatedIndependentAmount1

Definition: Independent amount could be defined at a trade level or portfolio level. It is assumed that their treatment will be based on the exposure convention that is whether netted together or treated on a gross basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Trade <Trad>	[0..1]			945
	Amount <Amt>	[1..1]	Amount	C1, C6	945
	Convention <Cnvtn>	[1..1]	CodeSet		946
	ValueAtRisk <ValAtRsk>	[0..1]			946
	Amount <Amt>	[1..1]	Amount	C1, C6	947
	Convention <Cnvtn>	[1..1]	CodeSet		947
	NetOpenPosition <NetOpnPos>	[0..1]			948
	Amount <Amt>	[1..1]	Amount	C1, C6	948
	Convention <Cnvtn>	[1..1]	CodeSet		949
	OtherAmount <OthrAmt>	[0..*]			949
	Description <Desc>	[0..1]	Text		950
	Amount <Amt>	[1..1]	Amount	C1, C6	950
	Convention <Cnvtn>	[1..1]	CodeSet		951

17.1.15.1.1 Trade <Trad>

Presence: [0..1]

Definition: Total independent amount defined in the confirmations of individual trades.

Trade <Trad> contains the following **IndependentAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	945
	Convention <Cnvtn>	[1..1]	CodeSet		946

17.1.15.1.1.1 Amount <Amt>

Presence: [1..1]

Definition: Provides the independant amount.

Impacted by: C1 ActiveCurrency ____, C6 CurrencyAmount ____

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.15.1.1.2 Convention <Cnvntn>

Presence: [1..1]

Definition: Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

Datatype: IndependentAmountConventionType1Code on page 1059

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

17.1.15.1.2 ValueAtRisk <ValAtRsk>

Presence: [0..1]

Definition: Portfolio level independent amount that reflects portfolio change over a short time period using statistical techniques such as volatility and risk factor correlations.

ValueAtRisk <ValAtRsk> contains the following **IndependentAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	947
	Convention <Cnvntn>	[1..1]	CodeSet		947

17.1.15.1.2.1 Amount <Amt>

Presence: [1..1]

Definition: Provides the independent amount.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.15.1.2.2 Convention <Cnvntn>

Presence: [1..1]

Definition: Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

Datatype: [IndependentAmountConventionType1Code](#) on page 1059

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

17.1.15.1.3 NetOpenPosition <NetOpnPos>

Presence: [0..1]

Definition: Portfolio level independent amount related to parties net open position. Net open position means the total of the net long FX and the net options in respect of each currency where: net long FX for any currency shall be the net amount (if any) of that currency which the party "A" is long as against party "B" in respect of all FX transactions.

NetOpenPosition <NetOpnPos> contains the following **IndependentAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	948
	Convention <Cnvntn>	[1..1]	CodeSet		949

17.1.15.1.3.1 Amount <Amt>

Presence: [1..1]

Definition: Provides the independant amount.

Impacted by: [C1 ActiveCurrency](#), [C6 CurrencyAmount](#)

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

17.1.15.1.3.2 Convention <Cnvtntn>

Presence: [1..1]

Definition: Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

Datatype: [IndependentAmountConventionType1Code on page 1059](#)

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

17.1.15.1.4 OtherAmount <OthrAmt>

Presence: [0..*]

Definition: Any other amount that should be considered to calculate the independent amount.

OtherAmount <OthrAmt> contains the following **IndependentAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[0..1]	Text		950
	Amount <Amt>	[1..1]	Amount	C1, C6	950
	Convention <Cnvntn>	[1..1]	CodeSet		951

17.1.15.1.4.1 Description <Desc>

Presence: [0..1]

Definition: Description of the other amount used in the calculation of the independent amount.

Datatype: Max140Text on page 1073

17.1.15.1.4.2 Amount <Amt>

Presence: [1..1]

Definition: Provides the independent amount.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.15.1.4.3 Convention <Cnvtntn>

Presence: [1..1]

Definition: Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

Datatype: IndependentAmountConventionType1Code on page 1059

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

17.1.15.2 Amount1

Definition: Margin amount payable by one party to the other party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C6	951
	MarginCallRequestIdentification <MrgnCallReqld>	[1..1]	Text		952
	AdditionalInformation <AddttlInf>	[0..1]	Text		952

17.1.15.2.1 AgreedAmount <AgrdAmt>

Presence: [1..1]

Definition: Undisputed amount of the margin call request.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.15.2.2 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Unique identifier for the margin call request.

Datatype: [Max35Text on page 1074](#)

17.1.15.2.3 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information related to the margin call amount that has been agreed.

Datatype: [Max210Text on page 1073](#)

17.1.15.3 Requirement1

Definition: Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		952
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		953

17.1.15.3.1 VariationMarginRequirement <VartnMrgnRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the variation margin.

VariationMarginRequirement <VartnMrgnRqrmnt> contains the following elements (see [MarginRequirement1](#) on page 953 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C6	953
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C6	954

17.1.15.3.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

Presence: [0..1]

Definition: Provides details about the margin requirements for the segregated independent amount.

SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt> contains the following elements (see [MarginRequirement1](#) on page 953 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C6	953
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C6	954

17.1.15.4 MarginRequirement1

Definition: Amount of expected margin required by any of the parties of the margin calculation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C6	953
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C6	954

17.1.15.4.1 DeliverMarginAmount <DlvrMrgnAmt>

Presence: [0..1]

Definition: Amount of new margin that will be delivered to one party by the other party after rounding, threshold and minimum transfer amount are taken into account.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: [ActiveCurrencyAndAmount](#) on page 1041

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.

17.1.15.4.2 ReturnMarginAmount <RtrMrgnAmt>

Presence: [0..1]

Definition: Amount of new margin that will be recalled to one party from the other party after rounding, threshold and minimum transfer amount are taken into account.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.15.5 MarginCallResult3

Definition: Provides the summation of the call amounts per margin type and optionally the default fund amount (only for CCP).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAmount <DfltFndAmt>	[0..1]	Amount	C1, C6	955
	MarginCallResult <MrgnCallRslt>	[1..1]	±		956

17.1.15.5.1 DefaultFundAmount <DfltFndAmt>

Presence: [0..1]

Definition: Specifies the total amount required by the clearing member to participate to the default fund.

Impacted by: C1 ActiveCurrency, C6 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 1041

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.

17.1.15.5.2 MarginCallResult <MrgnCallRslt>

Presence: [1..1]

Definition: Provides the summation of the call amounts for the variation margin and the segregated independent amount or the segregated independent amount only or the total margin call amount only.

MarginCallResult <MrgnCallRslt> contains one of the following elements (see [MarginCallResult2Choice](#) on page 956 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginCallResultDetails <MrgnCallRsltDtls>	[1..1]	±		956
Or	MarginCallAmount <MrgnCallAmt>	[1..1]	±		956
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		957

17.1.15.6 MarginCallResult2Choice

Definition: Choice to provide the summation of the call amounts for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginCallResultDetails <MrgnCallRsltDtls>	[1..1]	±		956
Or	MarginCallAmount <MrgnCallAmt>	[1..1]	±		956
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		957

17.1.15.6.1 MarginCallResultDetails <MrgnCallRsltDtls>

Presence: [1..1]

Definition: Provides the summation of the call amounts for the variation margin and optionally the segregated independent amount.

MarginCallResultDetails <MrgnCallRsltDtls> contains the following elements (see [MarginCallResult2](#) on page 957 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginResult <VartnMrgnRslt>	[1..1]	±		957
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		958

17.1.15.6.2 MarginCallAmount <MrgnCallAmt>

Presence: [1..1]

Definition: Provides the summation of the call amounts.

MarginCallAmount <MrgnCallAmt> contains the following elements (see [Result1](#) on page 893 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount	C1, C6	893
	DueToPartyB <DueToPtyB>	[0..1]	Amount	C1, C6	894
	AdditionalInformation <AddtlInf>	[0..1]	Text		895

17.1.15.6.3 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides the summation of the call amounts for the segregated independent amount only.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see [Result1](#) on page 893 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount	C1, C6	893
	DueToPartyB <DueToPtyB>	[0..1]	Amount	C1, C6	894
	AdditionalInformation <AddtlInf>	[0..1]	Text		895

17.1.15.7 MarginCallResult2

Definition: Provides the summation of the call amounts for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginResult <VartnMrgnRslt>	[1..1]	±		957
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		958

17.1.15.7.1 VariationMarginResult <VartnMrgnRslt>

Presence: [1..1]

Definition: Provides the summation of the call amounts for the variation margin amount only.

VariationMarginResult <VartnMrgnRslt> contains the following elements (see [Result1](#) on page 893 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount	C1, C6	893
	DueToPartyB <DueToPtyB>	[0..1]	Amount	C1, C6	894
	AdditionalInformation <AddtlInf>	[0..1]	Text		895

17.1.15.7.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides the summation of the call amounts for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see [Result1](#) on page 893 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount	C1, C6	893
	DueToPartyB <DueToPtyB>	[0..1]	Amount	C1, C6	894
	AdditionalInformation <AddtlInf>	[0..1]	Text		895

17.1.16 Miscellaneous

17.1.16.1 SupplementaryData1

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		958
	Envelope <Envlp>	[1..1]	(External Schema)		959

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.

17.1.16.1.1 PlaceAndName <PlcAndNm>

Presence: [0..1]

Definition: Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

Datatype: [Max350Text on page 1074](#)

17.1.16.1.2 Envelope <Envlp>

Presence: [1..1]

Definition: Technical element wrapping the supplementary data.

Type: (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

17.1.16.2 Statement85

Definition: Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementIdentification <Stmtd>	[1..1]	Text		959
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		959
	Frequency <Frqcy>	[1..1]	CodeSet		959
	StatementDateTime <StmtdtTm>	[1..1]	±		960

17.1.16.2.1 StatementIdentification <Stmtd>

Presence: [1..1]

Definition: Reference common to all pages of a statement.

Datatype: [Max35Text on page 1074](#)

17.1.16.2.2 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 1071](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.1.16.2.3 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Datatype: [Frequency1Code on page 1059](#)

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.

CodeName	Name	Definition
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

17.1.16.2.4 StatementDateTime <StmtdtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmtdtTm> contains one of the following elements (see [DateAndDateTime2Choice](#) on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

17.1.16.3 BlockChainAddressWallet5

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		960
	Type <Tp>	[0..1]	±		960
	Name <Nm>	[0..1]	Text		961

17.1.16.3.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the collateral account.

Datatype: [Max140Text](#) on page 1073

17.1.16.3.2 Type <Tp>

Presence: [0..1]

Definition: Indicates the type of collateral account.

Type <Tp> contains one of the following elements (see [CollateralAccountIdentificationType3Choice](#) on page 891 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		891
Or}	Proprietary <Prtry>	[1..1]	±		892

17.1.16.3.3 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: [Max70Text](#) on page 1075

17.1.16.4 BlockChainAddressWallet3

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		961
	Type <Tp>	[0..1]	±		961
	Name <Nm>	[0..1]	Text		961

17.1.16.4.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: [Max140Text](#) on page 1073

17.1.16.4.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see [GenericIdentification30](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

17.1.16.4.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: [Max70Text on page 1075](#)

17.1.16.5 SafekeepingPlaceFormat29Choice

Definition: Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			962
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962
Or	Country <Ctry>	[1..1]	CodeSet	C3	963
Or	TypeAndIdentification <TpAndId>	[1..1]			963
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964
Or}	Proprietary <Prtry>	[1..1]	±		964

17.1.16.5.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following **SafekeepingPlaceTypeAndText8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		962
	Identification <Id>	[0..1]	Text		962

17.1.16.5.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: [SafekeepingPlace3Code on page 1066](#)

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.

17.1.16.5.1.2 Identification <Id>

Presence: [0..1]

Definition: Additional information about the place of safekeeping.

Datatype: [Max35Text on page 1074](#)

17.1.16.5.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C3 Country

Datatype: CountryCode on page 1051

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.

17.1.16.5.3 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		963
	Identification <Id>	[1..1]	IdentifierSet	C1	964

17.1.16.5.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: SafekeepingPlace1Code on page 1066

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.

17.1.16.5.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

17.1.16.5.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following elements (see GenericIdentification78 on page 940 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		940
	Identification <Id>	[0..1]	Text		941

17.1.16.6 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		964
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		965

17.1.16.6.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: Max5NumericText on page 1075

17.1.16.6.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.1.16.7 CollateralPurpose1Choice

Definition: Choice between a code and a proprietary code for collateral purpose.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		965
Or}	Proprietary <Prtry>	[1..1]	±		965

17.1.16.7.1 Code <Cd>

Presence: [1..1]

Definition: Provides the collateral purpose using an ISO 20022 code.

Datatype: [CollateralPurpose1Code](#) on page 1048

CodeName	Name	Definition
VAMA	VariationMargin	Collateral has been posted against the variation margin.
SINA	SegregatedIndependentAmount	Collateral has been posted against the segregated independent amount.

17.1.16.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the collateral purpose using a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

17.1.16.8 ResponseType1Choice

Definition: Choice between a response type code and a proprietary code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		966
Or}	Proprietary <Prtry>	[1..1]	±		966

17.1.16.8.1 Code <Cd>

Presence: [1..1]

Definition: Provides a margin call response type using an ISO 20022 code.

Datatype: [MarginCallResponse1Code on page 1063](#)

CodeName	Name	Definition
NVDA	NonValuationDay	Indicates that the margin call request was sent on a non valuation day.
RANT	ReceivedAfterNotificationTime	Indicates that the margin call request was sent after the notification time.

17.1.16.8.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides a margin call response type using a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

17.1.16.9 AgreementFramework1Choice

Definition: Choice between a code or a proprietary code for the underlying master agreement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		966
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		967

17.1.16.9.1 AgreementFramework <AgrmtFrmwk>

Presence: [1..1]

Definition: Code to specify the type of collateral agreement.

Datatype: [AgreementFramework1Code on page 1045](#)

CodeName	Name	Definition
FBAA	FBAAgreement	French Banker's Association Agreement.

CodeName	Name	Definition
BBAA	BBAAgreement	British Banker's Association Agreement.
DERV	GermanRahmenvertragAgreement	German Rahmenvertrag Agreement.
ISDA	ISDAAgreement	International Swaps and Derivatives Association Agreement.
NONR	NoReference	No information about the master agreement is available.

17.1.16.9.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Proprietary identification to specify the type of collateral agreement.

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification30 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

17.1.16.10 YieldedOrValueType1Choice

Definition: Choice of value type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		967
Or}	ValueType <ValTp>	[1..1]	CodeSet		967

17.1.16.10.1 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 1071](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.1.16.10.2 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

Datatype: [PriceValueType1Code on page 1064](#)

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for

CodeName	Name	Definition
		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.

17.1.17 Organisation Identification

17.1.17.1 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	968
	LEI <LEI>	[0..1]	IdentifierSet		969
	Other <Othr>	[0..*]			969
	Identification <Id>	[1..1]	Text		969
	SchemeName <SchmeNm>	[0..1]			969
{Or	Code <Cd>	[1..1]	CodeSet		969
Or}	Proprietary <Prtry>	[1..1]	Text		970
	Issuer </Issr>	[0..1]	Text		970

17.1.17.1.1 AnyBIC <AnyBIC>

Presence: [0..1]

Definition: Business identification code of the organisation.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

17.1.17.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: [LEIIdentifier on page 1071](#)

17.1.17.1.3 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		969
	SchemeName <SchmeNm>	[0..1]			969
{Or	Code <Cd>	[1..1]	CodeSet		969
Or}	Proprietary <Prtry>	[1..1]	Text		970
	Issuer <Issr>	[0..1]	Text		970

17.1.17.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: [Max35Text on page 1074](#)

17.1.17.1.3.2 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		969
Or}	Proprietary <Prtry>	[1..1]	Text		970

17.1.17.1.3.2.1 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 1058](#)

17.1.17.1.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: [Max35Text on page 1074](#)

17.1.17.1.3.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 1074](#)

17.1.18 Party Identification

17.1.18.1 PartyTextInformation1

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		970
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		970
	RegistrationDetails <RegnDtls>	[0..1]	Text		970

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.

17.1.18.1.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: [Max350Text on page 1074](#)

17.1.18.1.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Datatype: [Max140Text on page 1073](#)

17.1.18.1.3 RegistrationDetails <RegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration.

Datatype: Max350Text on page 1074

17.1.18.2 PartyIdentificationAndAccount201

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			972
{Or	BIC <BIC>	[1..1]	IdentifierSet	C1	973
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		973
Or}	NameAndAddress <NmAndAdr>	[1..1]			974
	Name <Nm>	[1..1]	Text		974
	Address <Adr>	[0..1]			974
	AddressType <AdrTp>	[0..1]	CodeSet		975
	AddressLine <AdrLine>	[0..5]	Text		975
	StreetName <StrtNm>	[0..1]	Text		975
	BuildingNumber <BldgNb>	[0..1]	Text		975
	PostCode <PstCd>	[0..1]	Text		976
	TownName <TwnNm>	[0..1]	Text		976
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		976
	Country <Ctry>	[1..1]	CodeSet	C3	976
	AlternateIdentification <AltrnId>	[0..1]			976
	IdentificationType <IdTp>	[1..1]			977
{Or	Code <Cd>	[1..1]	CodeSet		977
Or}	Proprietary <Prtry>	[1..1]	±		977
	Country <Ctry>	[1..1]	CodeSet	C3	978
	AlternateIdentification <AltrnId>	[1..1]	Text		978
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		978
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		978
	ProcessingIdentification <PrctlId>	[0..1]	Text		979
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	979

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.

17.1.18.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification240Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C1	973
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		973
Or}	NameAndAddress <NmAndAdr>	[1..1]			974
	Name <Nm>	[1..1]	Text		974
	Address <Adr>	[0..1]			974
	AddressType <AdrTp>	[0..1]	CodeSet		975
	AddressLine <AdrLine>	[0..5]	Text		975
	StreetName <StrtNm>	[0..1]	Text		975
	BuildingNumber <BldgNb>	[0..1]	Text		975
	PostCode <PstCd>	[0..1]	Text		976
	TownName <TwnNm>	[0..1]	Text		976
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		976
	Country <Ctry>	[1..1]	CodeSet	C3	976

17.1.18.2.1.1 BIC <BIC>

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 1069

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.

17.1.18.2.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <Prtryld> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

17.1.18.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of a party with its name and address in free text.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		974
	Address <Adr>	[0..1]			974
	AddressType <AdrTp>	[0..1]	CodeSet		975
	AddressLine <AdrLine>	[0..5]	Text		975
	StreetName <StrtNm>	[0..1]	Text		975
	BuildingNumber <BldgNb>	[0..1]	Text		975
	PostCode <PstCd>	[0..1]	Text		976
	TownName <TwnNm>	[0..1]	Text		976
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		976
	Country <Ctry>	[1..1]	CodeSet	C3	976

17.1.18.2.1.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max350Text](#) on page 1074

17.1.18.2.1.3.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following **PostalAddress8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		975
	AddressLine <AdrLine>	[0..5]	Text		975
	StreetName <StrtNm>	[0..1]	Text		975
	BuildingNumber <BldgNb>	[0..1]	Text		975
	PostCode <PstCd>	[0..1]	Text		976
	TownName <TwnNm>	[0..1]	Text		976
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		976
	Country <Ctry>	[1..1]	CodeSet	C3	976

17.1.18.2.1.3.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: [AddressType2Code](#) on page 1045

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.

17.1.18.2.1.3.2.2 AddressLine <AdrLine>

Presence: [0..5]

Definition: Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

Datatype: [Max70Text](#) on page 1075

17.1.18.2.1.3.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: [Max70Text](#) on page 1075

17.1.18.2.1.3.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: [Max16Text on page 1073](#)

17.1.18.2.1.3.2.5 PostCode <PstCd>

Presence: [0..1]

Definition: Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

Datatype: [Max16Text on page 1073](#)

17.1.18.2.1.3.2.6 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: [Max35Text on page 1074](#)

17.1.18.2.1.3.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country for example, state, region, county.

Datatype: [Max35Text on page 1074](#)

17.1.18.2.1.3.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Impacted by: [C3 Country](#)

Datatype: [CountryCode on page 1051](#)

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.

17.1.18.2.2 Alternateldentification <Altrnid>

Presence: [0..1]

Definition: Alternate identification for a party.

Alternateldentification <Altrnld> contains the following **AlternatePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			977
{Or	Code <Cd>	[1..1]	CodeSet		977
Or}	Proprietary <Prtry>	[1..1]	±		977
	Country <Ctry>	[1..1]	CodeSet	C3	978
	Alternateldentification <Altrnld>	[1..1]	Text		978

17.1.18.2.2.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		977
Or}	Proprietary <Prtry>	[1..1]	±		977

17.1.18.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: [TypeOfIdentification2Code on page 1068](#)

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	Corporateldentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

17.1.18.2.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

17.1.18.2.2.2 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Impacted by: [C3 Country](#)

Datatype: [CountryCode](#) on page 1051

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.

17.1.18.2.2.3 AlternatIdentification <Altrnid>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: [Max35Text](#) on page 1074

17.1.18.2.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: [Max35Text](#) on page 1074

17.1.18.2.4 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.

Datatype: [Max140Text](#) on page 1073

17.1.18.2.5 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: [Max35Text](#) on page 1074

17.1.18.2.6 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: [C5 AdditionalDetailsGuideline](#)

AdditionalInformation <AddtlInf> contains the following elements (see [PartyTextInformation1](#) on page 970 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		970
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		970
	RegistrationDetails <RegnDtls>	[0..1]	Text		970

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.

17.1.18.3 PartyIdentificationAndAccount200

Definition: Party involved in the settlement chain.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]			981
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	981
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		981
Or}	NameAndAddress <NmAndAdr>	[1..1]			982
	Name <Nm>	[1..1]	Text		982
	Address <Adr>	[1..1]	±		982
	AccountIdentification <AcctId>	[0..1]	Text		982
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		983
	ProcessingIdentification <PrcgId>	[0..1]	Text		983
	ProcessingDate <PrcgDt>	[0..1]	±		983
	SubAccount <SubAcct>	[0..1]	±		983
	ContactPerson <CtctPrsn>	[0..1]	±		983

Constraints

• **AccountIdentificationOrBlockchainAddress1Rule**

(Rule)

If AccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/AccountIdentification 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.

• **AccountIdentificationOrBlockchainAddress2Rule**

(Rule)

If BlockchainAddressOrWallet is present, AccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/AccountIdentification 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.

17.1.18.3.1 PartyIdentification <Ptyld>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <Ptyld> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	981
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		981
Or}	NameAndAddress <NmAndAdr>	[1..1]			982
	Name <Nm>	[1..1]	Text		982
	Address <Adr>	[1..1]	±		982

17.1.18.3.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

17.1.18.3.1.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

17.1.18.3.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		982
	Address <Adr>	[1..1]	±		982

17.1.18.3.1.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max70Text](#) on page 1075

17.1.18.3.1.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

17.1.18.3.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: [Max35Text](#) on page 1074

17.1.18.3.3 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: [Max140Text on page 1073](#)

17.1.18.3.4 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: [Max35Text on page 1074](#)

17.1.18.3.5 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see [DateAndDateTime2Choice on page 930](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		930
Or}	DateTime <DtTm>	[1..1]	DateTime		930

17.1.18.3.6 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following elements (see [SubAccount5 on page 893](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		893
	Name <Nm>	[0..1]	Text		893
	Characteristic <Chrtc>	[0..1]	Text		893

17.1.18.3.7 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see [ContactIdentification2](#) on page 987 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		988
	GivenName <GvnNm>	[0..1]	Text		988
	Name <Nm>	[1..1]	Text		988
	PhoneNumber <PhneNb>	[0..1]	Text		988
	MobileNumber <MobNb>	[0..1]	Text		988
	FaxNumber <FaxNb>	[0..1]	Text		989
	EmailAddress <EmailAdr>	[0..1]	Text		989

17.1.18.4 Party38Choice

Definition: Nature or use of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <Orgld>	[1..1]	±		984
Or}	Privateldentification <Prvtld>	[1..1]	±		984

17.1.18.4.1 OrganisationIdentification <Orgld>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

OrganisationIdentification <Orgld> contains the following elements (see [OrganisationIdentification29](#) on page 968 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	968
	LEI <LEI>	[0..1]	IdentifierSet		969
	Other <Othr>	[0..*]			969
	Identification <ld>	[1..1]	Text		969
	SchemeName <SchmeNm>	[0..1]			969
{Or	Code <Cd>	[1..1]	CodeSet		969
Or}	Proprietary <Prtry>	[1..1]	Text		970
	Issuer <Issr>	[0..1]	Text		970

17.1.18.4.2 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 992 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			992
	BirthDate <BirthDt>	[1..1]	Date		992
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		993
	CityOfBirth <CityOfBirth>	[1..1]	Text		993
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	993
	Other <Othr>	[0..*]			993
	Identification <Id>	[1..1]	Text		994
	SchemeName <SchmeNm>	[0..1]			994
{Or	Code <Cd>	[1..1]	CodeSet		994
Or}	Proprietary <Prtry>	[1..1]	Text		994
	Issuer </Issr>	[0..1]	Text		994

17.1.18.5 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		985
	PostalAddress <PstlAdr>	[0..1]	±		985
	Identification <Id>	[0..1]	±		986
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	986
	ContactDetails <CtctDtls>	[0..1]	±		987

17.1.18.5.1 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 1073

17.1.18.5.2 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 995 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			996
{Or	Code <Cd>	[1..1]	CodeSet		996
Or}	Proprietary <Prtry>	[1..1]	±		997
	Department <Dept>	[0..1]	Text		997
	SubDepartment <SubDept>	[0..1]	Text		997
	StreetName <StrtNm>	[0..1]	Text		997
	BuildingNumber <BldgNb>	[0..1]	Text		997
	BuildingName <BldgNm>	[0..1]	Text		998
	Floor <Flr>	[0..1]	Text		998
	PostBox <PstBx>	[0..1]	Text		998
	Room <Room>	[0..1]	Text		998
	PostCode <PstCd>	[0..1]	Text		998
	TownName <TwnNm>	[0..1]	Text		998
	TownLocationName <TwnLctnNm>	[0..1]	Text		998
	DistrictName <DstrctNm>	[0..1]	Text		998
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		999
	Country <Ctry>	[0..1]	CodeSet	C3	999
	AddressLine <AdrLine>	[0..7]	Text		999

17.1.18.5.3 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 984 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		984
Or}	PrivateIdentification <PrvtId>	[1..1]	±		984

17.1.18.5.4 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 1051](#)

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.

17.1.18.5.5 ContactDetails <CtctDtls>

Presence: [0..1]

Definition: Set of elements used to indicate how to contact the party.

ContactDetails <CtctDtls> contains the following elements (see [Contact4 on page 989](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		989
	Name <Nm>	[0..1]	Text		990
	PhoneNumber <PhneNb>	[0..1]	Text		990
	MobileNumber <MobNb>	[0..1]	Text		990
	FaxNumber <FaxNb>	[0..1]	Text		990
	EmailAddress <EmailAdr>	[0..1]	Text		990
	EmailPurpose <EmailPurp>	[0..1]	Text		990
	JobTitle <JobTitl>	[0..1]	Text		990
	Responsibility <Rspnsblty>	[0..1]	Text		991
	Department <Dept>	[0..1]	Text		991
	Other <Othr>	[0..*]			991
	ChannelType <ChanlTp>	[1..1]	Text		991
	Identification <Id>	[0..1]	Text		991
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		991

17.1.19 Person Identification

17.1.19.1 ContactIdentification2

Definition: Information needed to contact a physical person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		988
	GivenName <GvnNm>	[0..1]	Text		988
	Name <Nm>	[1..1]	Text		988
	PhoneNumber <PhneNb>	[0..1]	Text		988
	MobileNumber <MobNb>	[0..1]	Text		988
	FaxNumber <FaxNb>	[0..1]	Text		989
	EmailAddress <EmailAdr>	[0..1]	Text		989

17.1.19.1.1 NamePrefix <NmPrfx>

Presence: [0..1]

Definition: Specifies the terms used to formally address a person.

Datatype: [NamePrefix1Code on page 1063](#)

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MIST	Mister	Title of the person is Mister or Mr.
MISS	Miss	Title of the person is Miss.
MADM	Madam	Title of the person is Madam.

17.1.19.1.2 GivenName <GvnNm>

Presence: [0..1]

Definition: First name of a person.

Datatype: [Max35Text on page 1074](#)

17.1.19.1.3 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max35Text on page 1074](#)

17.1.19.1.4 PhoneNumber <PhneNb>

Presence: [0..1]

Definition: Collection of information that identifies a phone number, as defined by telecom services.

Datatype: [PhoneNumber on page 1075](#)

17.1.19.1.5 MobileNumber <MobNb>

Presence: [0..1]

Definition: Collection of information that identifies a mobile phone number, as defined by telecom services.

Datatype: [PhoneNumber on page 1075](#)

17.1.19.1.6 FaxNumber <FaxNb>

Presence: [0..1]

Definition: Collection of information that identifies a FAX number, as defined by telecom services.

Datatype: [PhoneNumber on page 1075](#)

17.1.19.1.7 EmailAddress <EmailAdr>

Presence: [0..1]

Definition: Address for electronic mail (e-mail).

Datatype: [Max256Text on page 1073](#)

17.1.19.2 Contact4

Definition: Specifies the details of the contact person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		989
	Name <Nm>	[0..1]	Text		990
	PhoneNumber <PhneNb>	[0..1]	Text		990
	MobileNumber <MobNb>	[0..1]	Text		990
	FaxNumber <FaxNb>	[0..1]	Text		990
	EmailAddress <EmailAdr>	[0..1]	Text		990
	EmailPurpose <EmailPurp>	[0..1]	Text		990
	JobTitle <JobTitl>	[0..1]	Text		990
	Responsibility <Rspnsblty>	[0..1]	Text		991
	Department <Dept>	[0..1]	Text		991
	Other <Othr>	[0..*]			991
	ChannelType <ChanlTp>	[1..1]	Text		991
	Identification <Id>	[0..1]	Text		991
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		991

17.1.19.2.1 NamePrefix <NmPrfx>

Presence: [0..1]

Definition: Specifies the terms used to formally address a person.

Datatype: [NamePrefix2Code on page 1064](#)

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.

CodeName	Name	Definition
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).

17.1.19.2.2 Name <Nm>

Presence: [0..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max140Text on page 1073](#)

17.1.19.2.3 PhoneNumber <PhneNb>

Presence: [0..1]

Definition: Collection of information that identifies a phone number, as defined by telecom services.

Datatype: [PhoneNumber on page 1075](#)

17.1.19.2.4 MobileNumber <MobNb>

Presence: [0..1]

Definition: Collection of information that identifies a mobile phone number, as defined by telecom services.

Datatype: [PhoneNumber on page 1075](#)

17.1.19.2.5 FaxNumber <FaxNb>

Presence: [0..1]

Definition: Collection of information that identifies a FAX number, as defined by telecom services.

Datatype: [PhoneNumber on page 1075](#)

17.1.19.2.6 EmailAddress <EmailAdr>

Presence: [0..1]

Definition: Address for electronic mail (e-mail).

Datatype: [Max2048Text on page 1073](#)

17.1.19.2.7 EmailPurpose <EmailPurp>

Presence: [0..1]

Definition: Purpose for which an email address may be used.

Datatype: [Max35Text on page 1074](#)

17.1.19.2.8 JobTitle <JobTitl>

Presence: [0..1]

Definition: Title of the function.

Datatype: [Max35Text on page 1074](#)

17.1.19.2.9 Responsibility <Rspnsblty>

Presence: [0..1]

Definition: Role of a person in an organisation.

Datatype: [Max35Text on page 1074](#)

17.1.19.2.10 Department <Dept>

Presence: [0..1]

Definition: Identification of a division of a large organisation or building.

Datatype: [Max70Text on page 1075](#)

17.1.19.2.11 Other <Othr>

Presence: [0..*]

Definition: Contact details in another form.

Other <Othr> contains the following **OtherContact1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ChannelType <ChanITp>	[1..1]	Text		991
	Identification <Id>	[0..1]	Text		991

17.1.19.2.11.1 ChannelType <ChanITp>

Presence: [1..1]

Definition: Method used to contact the financial institution's contact for the specific tax region.

Datatype: [Max4Text on page 1074](#)

17.1.19.2.11.2 Identification <Id>

Presence: [0..1]

Definition: Communication value such as phone number or email address.

Datatype: [Max128Text on page 1072](#)

17.1.19.2.12 PreferredMethod <PrefrdMtd>

Presence: [0..1]

Definition: Preferred method used to reach the contact.

Datatype: [PreferredContactMethod1Code on page 1064](#)

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.

CodeName	Name	Definition
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.

17.1.19.3 PersonIdentification13

Definition: Unique and unambiguous way to identify a person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			992
	BirthDate <BirthDt>	[1..1]	Date		992
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		993
	CityOfBirth <CityOfBirth>	[1..1]	Text		993
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	993
	Other <Othr>	[0..*]			993
	Identification <Id>	[1..1]	Text		994
	SchemeName <SchmeNm>	[0..1]			994
{Or	Code <Cd>	[1..1]	CodeSet		994
Or}	Proprietary <Prtry>	[1..1]	Text		994
	Issuer <Issr>	[0..1]	Text		994

17.1.19.3.1 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		992
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		993
	CityOfBirth <CityOfBirth>	[1..1]	Text		993
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	993

17.1.19.3.1.1 BirthDate <BirthDt>

Presence: [1..1]

Definition: Date on which a person is born.

Datatype: ISODate on page 1068

17.1.19.3.1.2 ProvinceOfBirth <PrvcOfBirth>

Presence: [0..1]

Definition: Province where a person was born.

Datatype: Max35Text on page 1074

17.1.19.3.1.3 CityOfBirth <CityOfBirth>

Presence: [1..1]

Definition: City where a person was born.

Datatype: Max35Text on page 1074

17.1.19.3.1.4 CountryOfBirth <CtryOfBirth>

Presence: [1..1]

Definition: Country where a person was born.

Impacted by: C3 Country

Datatype: CountryCode on page 1051

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.

17.1.19.3.2 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		994
	SchemeName <SchmeNm>	[0..1]			994
{Or	Code <Cd>	[1..1]	CodeSet		994
Or}	Proprietary <Prtry>	[1..1]	Text		994
	Issuer <Issr>	[0..1]	Text		994

17.1.19.3.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: [Max35Text on page 1074](#)

17.1.19.3.2.2 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		994
Or}	Proprietary <Prtry>	[1..1]	Text		994

17.1.19.3.2.2.1 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 1059](#)

17.1.19.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: [Max35Text on page 1074](#)

17.1.19.3.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: [Max35Text on page 1074](#)

17.1.20 Postal Address

17.1.20.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		994
	Address <Adr>	[0..1]	±		995

17.1.20.1.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max350Text](#) on page 1074

17.1.20.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of the party.

Address <Adr> contains the following elements (see [PostalAddress1](#) on page 999 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		1000
	AddressLine <AdrLine>	[0..5]	Text		1000
	StreetName <StrtNm>	[0..1]	Text		1000
	BuildingNumber <BldgNb>	[0..1]	Text		1000
	PostCode <PstCd>	[0..1]	Text		1001
	TownName <TwnNm>	[0..1]	Text		1001
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1001
	Country <Ctry>	[1..1]	CodeSet	C3	1001

17.1.20.2 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]			996
{Or	Code <Cd>	[1..1]	CodeSet		996
Or}	Proprietary <Prtry>	[1..1]	±		997
	Department <Dept>	[0..1]	Text		997
	SubDepartment <SubDept>	[0..1]	Text		997
	StreetName <StrtNm>	[0..1]	Text		997
	BuildingNumber <BldgNb>	[0..1]	Text		997
	BuildingName <BldgNm>	[0..1]	Text		998
	Floor <Flr>	[0..1]	Text		998
	PostBox <PstBx>	[0..1]	Text		998
	Room <Room>	[0..1]	Text		998
	PostCode <PstCd>	[0..1]	Text		998
	TownName <TwnNm>	[0..1]	Text		998
	TownLocationName <TwnLctnNm>	[0..1]	Text		998
	DistrictName <DstrctNm>	[0..1]	Text		998
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		999
	Country <Ctry>	[0..1]	CodeSet	C3	999
	AddressLine <AdrLine>	[0..7]	Text		999

17.1.20.2.1 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		996
Or}	Proprietary <Prtry>	[1..1]	±		997

17.1.20.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of address expressed as a code.

Datatype: [AddressType2Code on page 1045](#)

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.

CodeName	Name	Definition
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

17.1.20.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of address expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

17.1.20.2.2 Department <Dept>

Presence: [0..1]

Definition: Identification of a division of a large organisation or building.

Datatype: [Max70Text](#) on page 1075

17.1.20.2.3 SubDepartment <SubDept>

Presence: [0..1]

Definition: Identification of a sub-division of a large organisation or building.

Datatype: [Max70Text](#) on page 1075

17.1.20.2.4 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: [Max70Text](#) on page 1075

17.1.20.2.5 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: [Max16Text](#) on page 1073

17.1.20.2.6 BuildingName <BldgNm>

Presence: [0..1]

Definition: Name of the building or house.

Datatype: Max35Text on page 1074

17.1.20.2.7 Floor <Flr>

Presence: [0..1]

Definition: Floor or storey within a building.

Datatype: Max70Text on page 1075

17.1.20.2.8 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 1073

17.1.20.2.9 Room <Room>

Presence: [0..1]

Definition: Building room number.

Datatype: Max70Text on page 1075

17.1.20.2.10 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 1073

17.1.20.2.11 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: Max35Text on page 1074

17.1.20.2.12 TownLocationName <TwnLctnNm>

Presence: [0..1]

Definition: Specific location name within the town.

Datatype: Max35Text on page 1074

17.1.20.2.13 DistrictName <DstrctNm>

Presence: [0..1]

Definition: Identifies a subdivision within a country sub-division.

Datatype: Max35Text on page 1074

17.1.20.2.14 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country such as state, region, county.

Datatype: Max35Text on page 1074

17.1.20.2.15 Country <Ctry>

Presence: [0..1]

Definition: Nation with its own government.

Impacted by: C3 Country

Datatype: CountryCode on page 1051

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.

17.1.20.2.16 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 1075

17.1.20.3 PostalAddress1

Definition: Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		1000
	AddressLine <AdrLine>	[0..5]	Text		1000
	StreetName <StrtNm>	[0..1]	Text		1000
	BuildingNumber <BldgNb>	[0..1]	Text		1000
	PostCode <PstCd>	[0..1]	Text		1001
	TownName <TwnNm>	[0..1]	Text		1001
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1001
	Country <Ctry>	[1..1]	CodeSet	C3	1001

17.1.20.3.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: [AddressType2Code on page 1045](#)

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.

17.1.20.3.2 AddressLine <AdrLine>

Presence: [0..5]

Definition: Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

Datatype: [Max70Text on page 1075](#)

17.1.20.3.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: [Max70Text on page 1075](#)

17.1.20.3.4 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: [Max16Text on page 1073](#)

17.1.20.3.5 PostCode <PstCd>

Presence: [0..1]

Definition: Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

Datatype: [Max16Text on page 1073](#)

17.1.20.3.6 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: [Max35Text on page 1074](#)

17.1.20.3.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country for example, state, region, county.

Datatype: [Max35Text on page 1074](#)

17.1.20.3.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: [C3 Country](#)

Datatype: [CountryCode on page 1051](#)

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.

17.1.21 Price

17.1.21.1 PriceRateOrAmount3Choice

Definition: Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1002
Or}	Amount <Amt>	[1..1]	Amount	C4	1002

17.1.21.1.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is percentage.

Datatype: [PercentageRate on page 1072](#)

17.1.21.1.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: [C4 ActiveOrHistoricCurrency](#)

Datatype: [ActiveOrHistoricCurrencyAnd13DecimalAmount on page 1042](#)

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.

17.1.21.2 Price7

Definition: Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1002
	Value <Val>	[1..1]	±		1003

17.1.21.2.1 Type <Tp>

Presence: [1..1]

Definition: Specification of the price type.

Type <Tp> contains one of the following elements (see [YieldedOrValueType1Choice](#) on page 967 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		967
Or}	ValueType <ValTp>	[1..1]	CodeSet		967

17.1.21.2.2 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following elements (see [PriceRateOrAmount3Choice](#) on page 1001 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1002
Or}	Amount <Amt>	[1..1]	Amount	C4	1002

17.1.22 Quantity

17.1.22.1 FinancialInstrumentQuantity33Choice

Definition: Choice between formats for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1003
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1004
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		1004
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		1004

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).

17.1.22.1.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, for example, a number of shares.

Datatype: [DecimalNumber](#) on page 1071

17.1.22.1.2 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.

Datatype: [ImpliedCurrencyAndAmount on page 1043](#)

17.1.22.1.3 AmortisedValue <AmtsdVal>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

Datatype: [ImpliedCurrencyAndAmount on page 1043](#)

17.1.22.1.4 DigitalTokenUnit <DgtITknUnit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: [Max30DecimalNumber on page 1071](#)

17.1.23 Rate

17.1.23.1 InterestRate1Choice

Definition: Choice between a fixed rate and a variable rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		1004
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			1004
	Index <Indx>	[1..1]	Text		1005
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		1005

17.1.23.1.1 FixedInterestRate <FxdIntrstRate>

Presence: [1..1]

Definition: Indicates that the rate is fixed.

Datatype: [PercentageRate on page 1072](#)

17.1.23.1.2 VariableInterestRate <VarblIntrstRate>

Presence: [1..1]

Definition: Provides details about the variable rate.

VariableInterestRate <VarblIntrstRate> contains the following **VariableInterest1Rate** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index <Indx>	[1..1]	Text		1005
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		1005

17.1.23.1.2.1 Index <Indx>

Presence: [1..1]

Definition: Specifies the index taken into account to calculate the variable interest rate.

Datatype: Max35Text on page 1074

17.1.23.1.2.2 BasisPointSpread <BsisPtSprd>

Presence: [0..1]

Definition: Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

Datatype: Number on page 1072

17.1.24 Settlement Details

17.1.24.1 SettlementDetails205

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.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		1006
	SettlementParties <SttlmPties>	[0..1]			1007
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	1007
	Depository <Dpstry>	[1..1]			1008
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1008
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1009
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1009
	Party1 <Pty1>	[1..1]	±	C1, C2	1009
	Party2 <Pty2>	[0..1]	±	C21, C26	1011
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	1013
	Depository <Dpstry>	[1..1]			1014
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1014
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1014
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1015
	Party1 <Pty1>	[1..1]	±	C1, C2	1015
	Party2 <Pty2>	[0..1]	±	C21, C26	1017
	CollateralOwnership <CollOwnrsh>	[1..1]			1019
	Proprietary <Prtry>	[1..1]	Indicator		1019
	ClientName <ClntNm>	[0..1]			1020
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1020
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1020
Or}	NameAndAddress <NmAndAdr>	[1..1]			1021
	Name <Nm>	[1..1]	Text		1021
	Address <Adr>	[1..1]	±		1021

17.1.24.1.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Indicates the date as known by the two parties to be used for matching purposes when settlement of securities occurs.

Datatype: ISODatetime on page 1068

17.1.24.1.2 SettlementParties <SttlmPties>

Presence: [0..1]

Definition: Provides details on either the delivering or receiving settlement parties.

SettlementParties <SttlmPties> contains one of the following **SettlementParties35Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	1007
	Depository <Dpstry>	[1..1]			1008
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1008
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1009
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1009
	Party1 <Pty1>	[1..1]	±	C1, C2	1009
	Party2 <Pty2>	[0..1]	±	C21, C26	1011
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	1013
	Depository <Dpstry>	[1..1]			1014
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1014
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1014
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1015
	Party1 <Pty1>	[1..1]	±	C1, C2	1015
	Party2 <Pty2>	[0..1]	±	C21, C26	1017

17.1.24.1.2.1 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [1..1]

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.

Impacted by: [C11 DepositoryGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following **DeliveringPartiesAndAccount19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]			1008
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1008
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1009
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1009
	Party1 <Pty1>	[1..1]	±	C1, C2	1009
	Party2 <Pty2>	[0..1]	±	C21, C26	1011

Constraints

- **DepositoryGuideline**

(Rule)

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.

17.1.24.1.2.1.1 Depository <Dpstry>

Presence: [1..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 one of the following **PartyIdentification239Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1008
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1009
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1009

17.1.24.1.2.1.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

17.1.24.1.2.1.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation, using the name and address.

NameAndAddress <NmAndAdr> contains the following elements (see [NameAndAddress5](#) on page 994 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		994
	Address <Adr>	[0..1]	±		995

17.1.24.1.2.1.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation using the country code, using the country code.

Impacted by: [C3 Country](#)

Datatype: [CountryCode](#) on page 1051

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.

17.1.24.1.2.1.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Impacted by: C1 AccountIdentificationOrBlockChainAddress1Rule, C2 AccountIdentificationOrBlockChainAddress2Rule

Party1 <Pty1> contains the following elements (see PartyIdentificationAndAccount200 on page 979 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]			981
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	981
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		981
Or}	NameAndAddress <NmAndAdr>	[1..1]			982
	Name <Nm>	[1..1]	Text		982
	Address <Adr>	[1..1]	±		982
	AccountIdentification <AcctId>	[0..1]	Text		982
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		983
	ProcessingIdentification <PrcgId>	[0..1]	Text		983
	ProcessingDate <PrcgDt>	[0..1]	±		983
	SubAccount <SubAcct>	[0..1]	±		983
	ContactPerson <CtctPrsn>	[0..1]	±		983

Constraints

- **AccountIdentificationOrBlockChainAddress1Rule**

(Rule)

If AccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/AccountIdentification 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.

- **AccountIdentificationOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, AccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/AccountIdentification 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.

17.1.24.1.2.1.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C21 SafekeepingAccountOrBlockChainAddress1Rule, C26 SafekeepingAccountOrBlockChainAddress2Rule

Party2 <Pty2> contains the following elements (see [PartyIdentificationAndAccount201](#) on page 971 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			972
{Or	BIC <BIC>	[1..1]	IdentifierSet	C1	973
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		973
Or}	NameAndAddress <NmAndAdr>	[1..1]			974
	Name <Nm>	[1..1]	Text		974
	Address <Adr>	[0..1]			974
	AddressType <AdrTp>	[0..1]	CodeSet		975
	AddressLine <AdrLine>	[0..5]	Text		975
	StreetName <StrtNm>	[0..1]	Text		975
	BuildingNumber <BldgNb>	[0..1]	Text		975
	PostCode <PstCd>	[0..1]	Text		976
	TownName <TwnNm>	[0..1]	Text		976
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		976
	Country <Ctry>	[1..1]	CodeSet	C3	976
	AlternateIdentification <AltrnId>	[0..1]			976
	IdentificationType <IdTp>	[1..1]			977
{Or	Code <Cd>	[1..1]	CodeSet		977
Or}	Proprietary <Prtry>	[1..1]	±		977
	Country <Ctry>	[1..1]	CodeSet	C3	978
	AlternateIdentification <AltrnId>	[1..1]	Text		978
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		978
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		978
	ProcessingIdentification <PrctlId>	[0..1]	Text		979
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	979

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.

17.1.24.1.2.2 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [1..1]

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.

Impacted by: C12 DepositoryGuideline

ReceivingSettlementParties <RcvgSttlmPties> contains the following **ReceivingPartiesAndAccount19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]			1014
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1014
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1014
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1015
	Party1 <Pty1>	[1..1]	±	C1, C2	1015
	Party2 <Pty2>	[0..1]	±	C21, C26	1017

Constraints

• **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving 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.

17.1.24.1.2.2.1 Depository <Dpstry>

Presence: [1..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 one of the following **PartyIdentification239Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1014
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1014
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1015

17.1.24.1.2.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

17.1.24.1.2.2.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation, using the name and address.

NameAndAddress <NmAndAdr> contains the following elements (see [NameAndAddress5](#) on page 994 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		994
	Address <Adr>	[0..1]	±		995

17.1.24.1.2.2.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation using the country code, using the country code.

Impacted by: C3 Country

Datatype: [CountryCode](#) on page 1051

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.

17.1.24.1.2.2.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Impacted by: C1 AccountIdentificationOrBlockChainAddress1Rule, C2 AccountIdentificationOrBlockChainAddress2Rule

Party1 <Pty1> contains the following elements (see [PartyIdentificationAndAccount200](#) on page 979 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]			981
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	981
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		981
Or}	NameAndAddress <NmAndAdr>	[1..1]			982
	Name <Nm>	[1..1]	Text		982
	Address <Adr>	[1..1]	±		982
	AccountIdentification <AcctId>	[0..1]	Text		982
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		983
	ProcessingIdentification <PrcgId>	[0..1]	Text		983
	ProcessingDate <PrcgDt>	[0..1]	±		983
	SubAccount <SubAcct>	[0..1]	±		983
	ContactPerson <CtctPrsn>	[0..1]	±		983

Constraints

- **AccountIdentificationOrBlockChainAddress1Rule**

(Rule)

If AccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

 /AccountIdentification 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.

- **AccountIdentificationOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, AccountIdentification must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /AccountIdentification 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.

17.1.24.1.2.2.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C21 SafekeepingAccountOrBlockChainAddress1Rule, C26 SafekeepingAccountOrBlockChainAddress2Rule

Party2 <Pty2> contains the following elements (see [PartyIdentificationAndAccount201](#) on page 971 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			972
{Or	BIC <BIC>	[1..1]	IdentifierSet	C1	973
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		973
Or}	NameAndAddress <NmAndAdr>	[1..1]			974
	Name <Nm>	[1..1]	Text		974
	Address <Adr>	[0..1]			974
	AddressType <AdrTp>	[0..1]	CodeSet		975
	AddressLine <AdrLine>	[0..5]	Text		975
	StreetName <StrtNm>	[0..1]	Text		975
	BuildingNumber <BldgNb>	[0..1]	Text		975
	PostCode <PstCd>	[0..1]	Text		976
	TownName <TwnNm>	[0..1]	Text		976
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		976
	Country <Ctry>	[1..1]	CodeSet	C3	976
	AlternateIdentification <AltrnId>	[0..1]			976
	IdentificationType <IdTp>	[1..1]			977
{Or	Code <Cd>	[1..1]	CodeSet		977
Or}	Proprietary <Prtry>	[1..1]	±		977
	Country <Ctry>	[1..1]	CodeSet	C3	978
	AlternateIdentification <AltrnId>	[1..1]	Text		978
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		978
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		978
	ProcessingIdentification <PrctlId>	[0..1]	Text		979
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	979

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.

17.1.24.1.3 CollateralOwnership <CollOwnrsh>

Presence: [1..1]

Definition: Indicates the collateral ownership.

CollateralOwnership <CollOwnrsh> contains the following **CollateralOwnership4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		1019
	ClientName <ClntNm>	[0..1]			1020
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1020
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1020
Or}	NameAndAddress <NmAndAdr>	[1..1]			1021
	Name <Nm>	[1..1]	Text		1021
	Address <Adr>	[1..1]	±		1021

17.1.24.1.3.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates that the collateral is owned by the clearing member or not.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.1.24.1.3.2 ClientName <ClntNm>

Presence: [0..1]

Definition: Indicates that the client owns the collateral.

ClientName <ClntNm> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1020
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1020
Or}	NameAndAddress <NmAndAdr>	[1..1]			1021
	Name <Nm>	[1..1]	Text		1021
	Address <Adr>	[1..1]	±		1021

17.1.24.1.3.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

17.1.24.1.3.2.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

17.1.24.1.3.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1021
	Address <Adr>	[1..1]	±		1021

17.1.24.1.3.2.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max70Text](#) on page 1075

17.1.24.1.3.2.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

17.1.24.2 SettlementDetails206

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.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		1022
	SettlementParties <SttlmPties>	[0..1]			1023
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C11	1023
	Depository <Dpstry>	[1..1]			1024
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1024
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1025
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1025
	Party1 <Pty1>	[1..1]	±	C1, C2	1025
	Party2 <Pty2>	[0..1]	±	C21, C26	1027
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C12	1029
	Depository <Dpstry>	[1..1]			1030
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1030
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1030
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1031
	Party1 <Pty1>	[1..1]	±	C1, C2	1031
	Party2 <Pty2>	[0..1]	±	C21, C26	1033
	CollateralOwnership <CollOwnrsh>	[1..1]			1035
	Proprietary <Prtry>	[1..1]	Indicator		1035
	ClientName <ClntNm>	[0..1]			1036
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1036
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1036
Or}	NameAndAddress <NmAndAdr>	[1..1]			1037
	Name <Nm>	[1..1]	Text		1037
	Address <Adr>	[1..1]	±		1037

17.1.24.2.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Indicates the date as known by the two parties to be used for matching purposes when settlement of securities occurs.

Datatype: ISODatetime on page 1068

17.1.24.2.2 SettlementParties <SttlmPties>

Presence: [0..1]

Definition: Provides details on either the delivering or receiving settlement parties.

SettlementParties <SttlmPties> contains one of the following **SettlementParties36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C11	1023
	Depository <Dpstry>	[1..1]			1024
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1024
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1025
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1025
	Party1 <Pty1>	[1..1]	±	C1, C2	1025
	Party2 <Pty2>	[0..1]	±	C21, C26	1027
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C12	1029
	Depository <Dpstry>	[1..1]			1030
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1030
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1030
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1031
	Party1 <Pty1>	[1..1]	±	C1, C2	1031
	Party2 <Pty2>	[0..1]	±	C21, C26	1033

17.1.24.2.2.1 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

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.

Impacted by: [C11 DepositoryGuideline](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following **DeliveringPartiesAndAccount19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]			1024
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1024
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1025
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1025
	Party1 <Pty1>	[1..1]	±	C1, C2	1025
	Party2 <Pty2>	[0..1]	±	C21, C26	1027

Constraints

- **DepositoryGuideline**

(Rule)

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.

17.1.24.2.2.1.1 Depository <Dpstry>

Presence: [1..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 one of the following **PartyIdentification239Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1024
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1025
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1025

17.1.24.2.2.1.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

17.1.24.2.2.1.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation, using the name and address.

NameAndAddress <NmAndAdr> contains the following elements (see [NameAndAddress5](#) on page 994 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		994
	Address <Adr>	[0..1]	±		995

17.1.24.2.2.1.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation using the country code, using the country code.

Impacted by: C3 Country

Datatype: [CountryCode](#) on page 1051

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.

17.1.24.2.2.1.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Impacted by: C1 AccountIdentificationOrBlockChainAddress1Rule, C2 AccountIdentificationOrBlockChainAddress2Rule

Party1 <Pty1> contains the following elements (see PartyIdentificationAndAccount200 on page 979 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]			981
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	981
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		981
Or}	NameAndAddress <NmAndAdr>	[1..1]			982
	Name <Nm>	[1..1]	Text		982
	Address <Adr>	[1..1]	±		982
	AccountIdentification <AcctId>	[0..1]	Text		982
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		983
	ProcessingIdentification <PrcgId>	[0..1]	Text		983
	ProcessingDate <PrcgDt>	[0..1]	±		983
	SubAccount <SubAcct>	[0..1]	±		983
	ContactPerson <CtctPrsn>	[0..1]	±		983

Constraints

- **AccountIdentificationOrBlockChainAddress1Rule**

(Rule)

If AccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/AccountIdentification 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.

- **AccountIdentificationOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, AccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/AccountIdentification 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.

17.1.24.2.2.1.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C21 SafekeepingAccountOrBlockChainAddress1Rule, C26 SafekeepingAccountOrBlockChainAddress2Rule

Party2 <Pty2> contains the following elements (see [PartyIdentificationAndAccount201](#) on page 971 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			972
{Or	BIC <BIC>	[1..1]	IdentifierSet	C1	973
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		973
Or}	NameAndAddress <NmAndAdr>	[1..1]			974
	Name <Nm>	[1..1]	Text		974
	Address <Adr>	[0..1]			974
	AddressType <AdrTp>	[0..1]	CodeSet		975
	AddressLine <AdrLine>	[0..5]	Text		975
	StreetName <StrtNm>	[0..1]	Text		975
	BuildingNumber <BldgNb>	[0..1]	Text		975
	PostCode <PstCd>	[0..1]	Text		976
	TownName <TwnNm>	[0..1]	Text		976
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		976
	Country <Ctry>	[1..1]	CodeSet	C3	976
	AlternateIdentification <AltrnId>	[0..1]			976
	IdentificationType <IdTp>	[1..1]			977
{Or	Code <Cd>	[1..1]	CodeSet		977
Or}	Proprietary <Prtry>	[1..1]	±		977
	Country <Ctry>	[1..1]	CodeSet	C3	978
	AlternateIdentification <AltrnId>	[1..1]	Text		978
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		978
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		978
	ProcessingIdentification <PrctlId>	[0..1]	Text		979
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	979

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.

17.1.24.2.2.2 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

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.

Impacted by: C12 DepositoryGuideline

ReceivingSettlementParties <RcvgSttlmPties> contains the following **ReceivingPartiesAndAccount19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]			1030
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1030
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1030
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1031
	Party1 <Pty1>	[1..1]	±	C1, C2	1031
	Party2 <Pty2>	[0..1]	±	C21, C26	1033

Constraints

• **DepositoryGuideline**

(Rule)

In a delivery, the receiving depository is to be understood as the requested depository of the receiving 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.

17.1.24.2.2.2.1 Depository <Dpstry>

Presence: [1..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 one of the following **PartyIdentification239Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1030
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1030
Or}	Country <Ctry>	[1..1]	CodeSet	C3	1031

17.1.24.2.2.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

17.1.24.2.2.2.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation, using the name and address.

NameAndAddress <NmAndAdr> contains the following elements (see [NameAndAddress5](#) on page 994 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		994
	Address <Adr>	[0..1]	±		995

17.1.24.2.2.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation using the country code, using the country code.

Impacted by: C3 Country

Datatype: [CountryCode](#) on page 1051

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.

17.1.24.2.2.2.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Impacted by: C1 AccountIdentificationOrBlockChainAddress1Rule, C2 AccountIdentificationOrBlockChainAddress2Rule

Party1 <Pty1> contains the following elements (see [PartyIdentificationAndAccount200](#) on page 979 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]			981
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	981
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		981
Or}	NameAndAddress <NmAndAdr>	[1..1]			982
	Name <Nm>	[1..1]	Text		982
	Address <Adr>	[1..1]	±		982
	AccountIdentification <AcctId>	[0..1]	Text		982
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		983
	ProcessingIdentification <PrcgId>	[0..1]	Text		983
	ProcessingDate <PrcgDt>	[0..1]	±		983
	SubAccount <SubAcct>	[0..1]	±		983
	ContactPerson <CtctPrsn>	[0..1]	±		983

Constraints

- **AccountIdentificationOrBlockChainAddress1Rule**

(Rule)

If AccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

 /AccountIdentification 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.

- **AccountIdentificationOrBlockChainAddress2Rule**

(Rule)

If BlockChainAddressOrWallet is present, AccountIdentification must be absent.

On Condition

 /BlockChainAddressOrWallet is present

Following Must be True

 /AccountIdentification 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.

17.1.24.2.2.2.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Impacted by: C21 SafekeepingAccountOrBlockChainAddress1Rule, C26 SafekeepingAccountOrBlockChainAddress2Rule

Party2 <Pty2> contains the following elements (see [PartyIdentificationAndAccount201](#) on page 971 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			972
{Or	BIC <BIC>	[1..1]	IdentifierSet	C1	973
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		973
Or}	NameAndAddress <NmAndAdr>	[1..1]			974
	Name <Nm>	[1..1]	Text		974
	Address <Adr>	[0..1]			974
	AddressType <AdrTp>	[0..1]	CodeSet		975
	AddressLine <AdrLine>	[0..5]	Text		975
	StreetName <StrtNm>	[0..1]	Text		975
	BuildingNumber <BldgNb>	[0..1]	Text		975
	PostCode <PstCd>	[0..1]	Text		976
	TownName <TwnNm>	[0..1]	Text		976
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		976
	Country <Ctry>	[1..1]	CodeSet	C3	976
	AlternateIdentification <AltrnId>	[0..1]			976
	IdentificationType <IdTp>	[1..1]			977
{Or	Code <Cd>	[1..1]	CodeSet		977
Or}	Proprietary <Prtry>	[1..1]	±		977
	Country <Ctry>	[1..1]	CodeSet	C3	978
	AlternateIdentification <AltrnId>	[1..1]	Text		978
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		978
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		978
	ProcessingIdentification <PrctlId>	[0..1]	Text		979
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	979

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.

17.1.24.2.3 CollateralOwnership <CollOwnrsh>

Presence: [1..1]

Definition: Indicates the collateral ownership.

CollateralOwnership <CollOwnrsh> contains the following **CollateralOwnership4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		1035
	ClientName <ClntNm>	[0..1]			1036
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1036
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1036
Or}	NameAndAddress <NmAndAdr>	[1..1]			1037
	Name <Nm>	[1..1]	Text		1037
	Address <Adr>	[1..1]	±		1037

17.1.24.2.3.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates that the collateral is owned by the clearing member or not.

Datatype: One of the following values must be used (see [YesNoIndicator](#) on page 1071):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.1.24.2.3.2 ClientName <ClntNm>

Presence: [0..1]

Definition: Indicates that the client owns the collateral.

ClientName <ClntNm> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	1036
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1036
Or}	NameAndAddress <NmAndAdr>	[1..1]			1037
	Name <Nm>	[1..1]	Text		1037
	Address <Adr>	[1..1]	±		1037

17.1.24.2.3.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 1069

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.

17.1.24.2.3.2.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see [GenericIdentification36](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		942
	Issuer <Issr>	[1..1]	Text		942
	SchemeName <SchmeNm>	[0..1]	Text		942

17.1.24.2.3.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1037
	Address <Adr>	[1..1]	±		1037

17.1.24.2.3.2.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: [Max70Text](#) on page 1075

17.1.24.2.3.2.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see [PostalAddress2](#) on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCdId>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

17.1.25 Status

17.1.25.1 CollateralCancellationType1Choice

Definition: Choice between a code and a proprietary code for the reason the collateral message has been cancelled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1038
Or}	Proprietary <Prtry>	[1..1]	±		1038

17.1.25.1.1 Code <Cd>

Presence: [1..1]

Definition: Provides the cancellation reason using an ISO 20022 code.

Datatype: [CollateralManagementCancellationReason1Code on page 1047](#)

CodeName	Name	Definition
PRER	ProcessingError	Cancellation due to message being sent in error.
PNSU	PendingNewSubmission	Cancellation due to a change in exposure or collateral or independent amount or margin terms. For collateral proposal submitting new/different collateral.

17.1.25.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the cancellation reason using a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30 on page 941](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

17.1.25.2 RejectionReason21FormatChoice

Definition: Choice of formats to express the reason of a rejection of the interest request.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1038
Or}	Proprietary <Prtry>	[1..1]	±		1039

17.1.25.2.1 Code <Cd>

Presence: [1..1]

Definition: Provides the interest rejection reason using an ISO 20022 code.

Datatype: [InterestRejectionReason1Code on page 1063](#)

CodeName	Name	Definition
VADA	ValueDate	Indicates whether the interest request is rejected due a value date difference.
DIAM	DisputeAmount	Indicates whether the interest request is rejected due an interest amount difference.

17.1.25.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the interest rejection reason using a proprietary code.

Proprietary <Prtry> contains the following elements (see [GenericIdentification30](#) on page 941 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		941
	Issuer <Issr>	[1..1]	Text		941
	SchemeName <SchmeNm>	[0..1]	Text		941

17.1.26 Structured Postal Address

17.1.26.1 PostalAddress2

Definition: Address of a party expressed in a formal structure, usually according to the country's postal services specifications.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		1039
	PostCodeIdentification <PstCldd>	[1..1]	Text		1039
	TownName <TwnNm>	[1..1]	Text		1040
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1040
	Country <Ctry>	[1..1]	CodeSet	C3	1040

17.1.26.1.1 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: [Max70Text](#) on page 1075

17.1.26.1.2 PostCodeIdentification <PstCldd>

Presence: [1..1]

Definition: Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

Datatype: [Max16Text](#) on page 1073

17.1.26.1.3 TownName <TwnNm>

Presence: [1..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: [Max35Text on page 1074](#)

17.1.26.1.4 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country for example, state, region, county.

Datatype: [Max35Text on page 1074](#)

17.1.26.1.5 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: [C3 Country](#)

Datatype: [CountryCode on page 1051](#)

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.

17.1.27 System Identification

17.1.27.1 ClearingSystemIdentification2Choice

Definition: Choice of a clearing system identifier.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1040
Or}	Proprietary <Prtry>	[1..1]	Text		1041

17.1.27.1.1 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 1057](#)

17.1.27.1.2 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 1074](#)

17.2 Message Datatypes

17.2.1 Amount

17.2.1.1 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 1044

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.

17.2.1.2 ActiveOrHistoricCurrencyAnd13DecimalAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	ActiveOrHistoricCurrencyCode on page 1044

Format

minInclusive	0
totalDigits	18
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.

17.2.1.3 ActiveOrHistoricCurrencyAndAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	ActiveOrHistoricCurrencyCode on page 1044

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.

17.2.1.4 ImpliedCurrencyAndAmount

Definition: Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

Type: Amount

Format

minInclusive	0
totalDigits	18
fractionDigits	5

17.2.2 CodeSet

17.2.2.1 ActiveCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ActiveCurrency**

(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

17.2.2.2 ActiveOrHistoricCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ActiveOrHistoricCurrency**

(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.

17.2.2.3 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

17.2.2.4 AgreementFramework1Code

Definition: Specifies the agreement type details for the margin call.

Type: CodeSet

CodeName	Name	Definition
FBAA	FBAAgreement	French Banker's Association Agreement.
BBAA	BBAAgreement	British Banker's Association Agreement.
DERV	GermanRahmenvertragAgreement	German Rahmenvertrag Agreement.
ISDA	ISDAAgreement	International Swaps and Derivatives Association Agreement.
NONR	NoReference	No information about the master agreement is available.

17.2.2.5 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)

17.2.2.6 CalculationMethod1Code

Definition: Indicates if the method for interest calculation is simple or compounding.

Type: CodeSet

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

17.2.2.7 CCPMemberType1Code

Definition: Specifies the type of membership the collateral provider holds with the CCP.

Type: CodeSet

CodeName	Name	Definition
ACMB	AgentClearingMember	Agent Clearing Member.
CCPX	ClearingHouse	Clearing House.
DCMB	DirectClearingMember	Direct Clearing Member.
FCCM	FuturesCommissionMerchant	Futures Commission Merchant.
GCMB	GeneralClearingMember	General Clearing Member.
SCMB	SponsoredClearingMember	Sponsored Clearing Member.

17.2.2.8 CollateralAccountType1Code

Definition: Specifies the collateral account type.

Type: CodeSet

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for liquidity providers (also known as market maker) activities.
MGIN	Margin	Specifies that the account is used to post collateral that covers the exposure

CodeName	Name	Definition
		resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers.
DFLT	DefaultFund	Specifies that the account is used to post collateral that covers clearing member's default risk.

17.2.2.9 CollateralAppliedExcess1Code

Definition: Specifies if the collateral reported is applied or in excess.

Type: CodeSet

CodeName	Name	Definition
APLD	Applied	Collateral used by the collateral receiver to discharge liabilities owed to it by the collateral provider.
EXCS	Excess	Collateral held by the collateral receiver either in anticipation of future liabilities or towards previously liabilities no longer owed to it.

17.2.2.10 CollateralDirection1Code

Definition: Direction of the collateral being reported expressed as a code.

Type: CodeSet

CodeName	Name	Definition
CDPA	CollateralDueToPartyA	Collateral is due to party A.
CDPB	CollateralDueToPartyB	Collateral is due to party B.

17.2.2.11 CollateralManagementCancellationReason1Code

Definition: Specifies the reason why the instruction/request has been cancelled.

Type: CodeSet

CodeName	Name	Definition
PRER	ProcessingError	Cancellation due to message being sent in error.
PNSU	PendingNewSubmission	Cancellation due to a change in exposure or collateral or independent amount or margin terms. For collateral proposal submitting new/different collateral.

17.2.2.12 CollateralProposalResponse1Code

Definition: Specifies if the collateral proposal response is an initial or a counter proposal.

Type: CodeSet

CodeName	Name	Definition
INPR	InitialProposal	Indicates that the collateral proposal response is an initial proposal.
COPR	CounterProposal	Indicates that the collateral proposal response is a counter proposal.

17.2.2.13 CollateralPurpose1Code

Definition: Indicates whether the collateral has been posted against the variation margin or the segregated independent amount.

Type: CodeSet

CodeName	Name	Definition
VAMA	VariationMargin	Collateral has been posted against the variation margin.
SINA	SegregatedIndependentAmount	Collateral has been posted against the segregated independent amount.

17.2.2.14 CollateralRole1Code

Definition: Identifies whether the reporting counterparty is a collateral provider or a collateral taker.

Type: CodeSet

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

17.2.2.15 CollateralSubstitutionConfirmation1Code

Definition: Provides the status of the collateral substitution, either returned or released.

Type: CodeSet

CodeName	Name	Definition
CREL	CollateralSubstitutionReleased	Notification that the collateral substitution, that is new piece(s) of collateral, have been released.
CRET	CollateralSubstitutionReturned	Confirmation that the collateral substitution, that is new piece(s) of collateral, have been received.

17.2.2.16 CollateralSubstitutionSequence1Code

Definition: Indicates whether the collateral substitution request is new or updated.

Type: CodeSet

CodeName	Name	Definition
INIT	Initial	Indicates this is a new collateral substitution request.
UPDD	Updated	Indicates this is an updated collateral substitution request.

17.2.2.17 CollateralSubstitutionType1Code

Definition: Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.

Type: CodeSet

CodeName	Name	Definition
AVMG	AgainstVariationMargin	Specifies if the collateral that is substituted was posted against the variation margin.
ASIA	AgainstSegregatedIndependentAmount	Specifies if the collateral that is substituted was posted against the independent amount.

17.2.2.18 CollateralTransactionType1Code

Definition: Specifies the type of collateral instruction as a code.

Type: CodeSet

CodeName	Name	Definition
AADJ	AllocationModeAdjustment	Automatic/manual settlement adjustment to change the allocation mode from manual to automatic or vice versa.
CDTA	ClosingDateAdjustment	Change of the closing date.
CADJ	CollateralAdjustment	Change to collateral. Used when collateral giver manually allocates the securities to the transaction.
DADJ	DataAdjustment	Change of other data.
DBVT	DeliveredByValue	Delivery by value (DBV) transaction.
INIT	Initiation	Creation of a Collateral Management Transaction.
MADJ	MarginAdjustment	Change to margin.
PADJ	PrincipalExposureAdjustment	Change of principal/exposure adjustment
RATA	RateAdjustment	Change of rate.
TERM	Termination	Closing of the Collateral Management Transaction.

17.2.2.19 CollateralType1Code

Definition: Specifies the type of collateral.

Type: CodeSet

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to

CodeName	Name	Definition
		honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.

17.2.2.20 CollateralType8Code

Definition: Specifies the type of collateral.

Type: CodeSet

CodeName	Name	Definition
COMO	TotalCollateralAffectedToOpenMarketOperations	Total collateral affected to open market operations.
CCCL	TotalCreditClaims	Total credit claims.
CEMC	TotalExternallyManagedCollateralApartFromCreditClaims	Total externally managed collateral apart from credit claims.
CXCC	TotalExternallyManagedCollateralForCreditClaim	Total externally managed collateral for credit claims.
CFTD	TotalFixedTermDeposit	Total fixed term deposit used as collateral.
CFTI	TotalInterestForFixedTermDeposit	Total interest for fixed term Deposit used as collateral.
CTRC	TotalTripartyCollateral	Total triparty collateral.
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.
CTCO	TotalCollateralOperations	Total collateral operations.
CCVR	TotalCollateralValueAfterRelativeCreditLimit	Total collateral value after relative credit limit.

17.2.2.21 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.

17.2.2.22 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.

17.2.2.23 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.

17.2.2.24 DateType2Code

Definition: Specifies when date is open.

Type: CodeSet

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

17.2.2.25 DepositType1Code

Definition: Specifies whether the deposit is fixed term or call/notice.

Type: CodeSet

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

17.2.2.26 DisputeResolutionType1Code

Definition: Specifies the nature of the disputed collateral amount.

Type: CodeSet

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
RMATA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the minimum transfer amount.
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.
RESA	ReconcileSegregatedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the initial margin.

17.2.2.27 DisputeResolutionType2Code

Definition: Specifies the nature of the disputed collateral amount.

Type: CodeSet

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
REEX	ReconcileExposure	Indicates that the disputed collateral amount should be confirmed through reconciliation of the exposure.
RETH	ReconcileThreshold	Indicates that the disputed collateral amount should be confirmed through reconciliation of the threshold.

CodeName	Name	Definition
RMTA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the minimum transfer amount.
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.
RNIA	ReconcileNettedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the independent amount.

17.2.2.28 EventFrequency6Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

17.2.2.29 ExposureConventionType1Code

Definition: Determines how the variation margin requirement will be calculated, either net or gross.

Type: CodeSet

CodeName	Name	Definition
GROS	Gross	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation, and then two separate variation margin requirements will be determined.
NET1	Net	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation.

17.2.2.30 ExposureType11Code

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.

CodeName	Name	Definition
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
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).
EQU	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	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.
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.

CodeName	Name	Definition
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

17.2.2.31 ExposureType13Code

Definition: Specifies the underlying business area/type of trade causing the exposure.

Type: CodeSet

CodeName	Name	Definition
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.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.

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.
MGLD	MarginLending	Margin lending transaction.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sell exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
ESCL	SuggestedCreditLine	Suggested credit line.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
ECRT	TotalCredit	Total credit.
ECFR	TotalCreditFreezing	Total credit freezing.
EMLO	TotalMarginalLending	Total marginal lending.
EMLI	TotalMarginalLendingInterest	Total marginal lending interest.
EOIM	TotalInitialMarginOnOutstandingLiquidity	Total initial margin on outstanding liquidity providing open market operations.
EOMI	TotalOpenMarketCreditOperationsInterest	Total open market credit operations interest.
TRBD	TreasuryBonds	Trading of treasury bonds.

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.
EOMO	TotalOpenMarketCreditOperations	Total open market credit operations.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

17.2.2.32 ExternalAccountIdentification1Code

Definition: Specifies the external account 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

17.2.2.33 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

17.2.2.34 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

17.2.2.35 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

17.2.2.36 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

17.2.2.37 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

17.2.2.38 Frequency1Code

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.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

17.2.2.39 IndependentAmountConventionType1Code

Definition: Determines how the independent amount was applied in the margin calculation.

Type: CodeSet

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

17.2.2.40 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

CodeName	Name	Definition
		year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the

CodeName	Name	Definition
		<p>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.</p>
A012	IC30E2360orEurobondbasismodel2	<p>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.</p>
A013	IC30E3360orEurobondbasismodel3	<p>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.</p>
A014	Actual365NL	<p>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.</p>
NARR	Narrative	<p>Other method than A001-A020. See Narrative.</p>

17.2.2.41 InterestMethod1Code

Definition: Specifies whether the interest will be settled in cash or rolled in.

Type: CodeSet

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

17.2.2.42 InterestRejectionReason1Code

Definition: Indicates whether the interest request is rejected due a value date or an interest amount difference.

Type: CodeSet

CodeName	Name	Definition
VADA	ValueDate	Indicates whether the interest request is rejected due a value date difference.
DIAM	DisputeAmount	Indicates whether the interest request is rejected due an interest amount difference.

17.2.2.43 InterestRequestSequence1Code

Definition: Indicates whether the interest request is new or updated.

Type: CodeSet

CodeName	Name	Definition
INIT	Initial	Indicates this is a new interest payment request.
UPDA	Updated	Indicates this is an updated interest payment request.

17.2.2.44 MarginCallResponse1Code

Definition: Specifies whether the margin call request was sent on a non valuation day or was received after notification time.

Type: CodeSet

CodeName	Name	Definition
NVDA	NonValuationDay	Indicates that the margin call request was sent on a non valuation day.
RANT	ReceivedAfterNotificationTime	Indicates that the margin call request was sent after the notification time.

17.2.2.45 NamePrefix1Code

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.
MIST	Mister	Title of the person is Mister or Mr.
MISS	Miss	Title of the person is Miss.
MADM	Madam	Title of the person is Madam.

17.2.2.46 NamePrefix2Code

Definition: Specifies the terms used to formally address a person.

Type: CodeSet

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MADM	Madam	Title of the person is Madam.
MISS	Miss	Title of the person is Miss.
MIST	Mister	Title of the person is Mister or Mr.
MIKS	GenderNeutral	Title of the person is gender neutral (Mx).

17.2.2.47 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.

17.2.2.48 PriceValueType1Code

Definition: Specifies a type of value of the price.

Type: CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.

CodeName	Name	Definition
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

17.2.2.49 ProposalType1Code

Definition: Specifies whether the proposal is an initial or a counter proposal.

Type: CodeSet

CodeName	Name	Definition
INIT	Initial	Specifies this is an initial proposal.
COUN	Counter	Specifies this is a counter proposal.

17.2.2.50 RejectionReason68Code

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Type: CodeSet

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

17.2.2.51 ReturnExcessCash1Code

Definition: Specifies information about excess cash.

Type: CodeSet

CodeName	Name	Definition
RTND	AutomaticallyReturned	Excess cash in the currency is returned.
RTDN	NoAutomaticReturn	Automatic return of excess cash has not been requested for the currency.
SSPD	Suspended	Automatic return of cash is temporarily suspended (for example due to a currency holiday).

17.2.2.52 RoundingMethod1Code

Definition: Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

Type: CodeSet

CodeName	Name	Definition
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.
CLSR	Closer	Rounds the amount to the closer integral multiple specified.

17.2.2.53 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.

17.2.2.54 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.

17.2.2.55 SettlementStatus3Code

Definition: Specifies the status of the settlement of a trade in a central matching and settlement system.

Type: CodeSet

CodeName	Name	Definition
ASTL	AcceptedForSettlement	Settlement is accepted for settlement.

CodeName	Name	Definition
AAUT	AwaitingAuthorisation	Settlement is awaiting authorisation.
ACCF	AwaitingCreationConfirmation	Settlement is awaiting confirmation of creation.
ARCF	AwaitingRescindConfirmation	Settlement is awaiting confirmation of rescind.
MTCH	Matched	Instruction is matched.
PSTL	PartiallySettled	Part, but not all, of a Trade's value has settled, and no further elements of the Trade's value are expected to be settled.
RJCT	Rejected	Settlement is rejected.
STLD	Settled	Settlement is complete.
STCR	SettlementTransactionCreated	Settlement has been created.
SPLT	Split	Settlement is split.
NMAT	Unmatched	Instruction is unmatched.

17.2.2.56 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.

17.2.2.57 Status4Code

Definition: Specifies the status of an instruction.

Type: CodeSet

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

17.2.2.58 ThresholdType1Code

Definition: Defines whether the threshold was applied on an unsecured or secured basis.

Type: CodeSet

CodeName	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.

CodeName	Name	Definition
UNSE	Unsecured	Means that the threshold provides a predetermined level of free trading. Once the threshold is breached, collateral must be posted to cover the exposure over and above the threshold level.

17.2.2.59 TypeOfIdentification2Code

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.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

17.2.2.60 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)

17.2.3 Date

17.2.3.1 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

17.2.4 DateTime

17.2.4.1 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

17.2.5 IdentifierSet

17.2.5.1 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.

17.2.5.2 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.

17.2.5.3 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.

17.2.5.4 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}

17.2.5.5 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}

17.2.6 Indicator

17.2.6.1 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

17.2.7 Quantity

17.2.7.1 DecimalNumber

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6.

Type: Quantity

Format

totalDigits 18

fractionDigits 17

17.2.7.2 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

17.2.7.3 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

17.2.8 Rate

17.2.8.1 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

17.2.8.2 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

17.2.9 Text

17.2.9.1 Exact4AlphaNumericText

Definition: Specifies an alphanumeric string with a length of 4 characters.

Type: Text

Format

pattern	[a-zA-Z0-9]{4}
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17.2.9.2 Max128Text

Definition: Specifies a character string with a maximum length of 128 characters.

Type: Text

Format

minLength	1
maxLength	128

17.2.9.3 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

17.2.9.4 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

17.2.9.5 Max2048Text

Definition: Specifies a character string with a maximum length of 2048 characters.

Type: Text

Format

minLength	1
maxLength	2048

17.2.9.6 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

17.2.9.7 Max256Text

Definition: Specifies a character string with a maximum length of 256 characters.

Type: Text

Format

minLength	1
maxLength	256

17.2.9.8 Max34Text

Definition: Specifies a character string with a maximum length of 34 characters.

Type: Text

Format

minLength	1
maxLength	34

17.2.9.9 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

17.2.9.10 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

17.2.9.11 Max4Text

Definition: Specifies a character string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4

17.2.9.12 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

17.2.9.13 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}
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17.2.9.14 Max70Text

Definition: Specifies a character string with a maximum length of 70 characters.

Type: Text

Format

minLength	1
maxLength	70

17.2.9.15 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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