Standards

Triparty Collateral Management November 2022

Standards MX

Message Definition Report - Part 2

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

February 2022

Table of Contents

1   Message Set Overview

1.1   List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
colr.019.001.01 TripartyCollateralTransactionInstructionV01	Scope: This message is sent by a trading party to its triparty agent to instruct the agent to perform a specific action on a collateral management transaction. It is also sent by an account owner to an account servicer where the account servicer manages the account at the triparty agent on behalf of the trading party. The account owner may be a global custodian which manages an account with a triparty agent on behalf of their client or an investment management institution or a broker/dealer which has an account with their custodian. Usage: The triparty collateral management service is used by two trading parties at the agreement of a business transaction (for example, a repo, a securities loan, ...) when they want to secure the transaction with collateral. The management of this collateral (that is, agreeing on quantity and type, marking to market, ...) is done by a third party, the triparty collateral manager. Before starting to use these services, the three parties will first sign a contract in which they stipulate the rules of the agreement.
colr.020.001.01 TripartyCollateralTransactionInstructionProcessingStatusAdviceV01	Scope: This message is sent by a triparty agent after the receipt of a collateral instruction from its client. In this message, the Sender is the triparty agent and the Receiver is either the collateral taker or the collateral giver or their account servicer. Usage: This message provides the status of the Triparty collateral transaction or instruction.
colr.021.001.01 TripartyCollateralAllegementNotificationV01	Scope: This message is sent by a triparty agent after the receipt of a collateral transaction or instruction from the collateral giver or taker to advise that a counterparty has alleged an instruction or a transaction against the account owner's account at the TPA and that the TPA could not find the corresponding transaction or instruction of the account owner.

MessageDefinition	Definition
	The allegement is used for initiation, modification and termination. In this message, the Sender is the triparty agent and the Receiver is either the collateral taker or the collateral giver or their account servicer. Usage: An account servicer sends a SecuritiesSettlementTransactionAllegementNotification to an account owner to advise the account owner that a counterparty has alleged an instruction against the account owner's account at the account servicer and that the account servicer could not find the corresponding instruction of the account owner. The account servicer/owner relationship may be: - a central securities depository or another settlement market infrastructure acting on behalf of their participants - an agent (sub-custodian) acting on behalf of their global custodian customer, or - a custodian acting on behalf of an investment management institution or a broker/dealer.
colr.022.001.01 TripartyCollateralAndExposureReportV01	Scope: This message is sent by a triparty agent to both the collateral giver and the collateral taker or to an account servicer, who manage the account at the triparty agent on behalf of a trading party, in the following circumstances: - after all collateral movements have been affected (after settlement-initiated) to show the end (fixed) positions (current status) or, - taking into account all collateral management instructions (including pending initiation and/or initiated. Usage: This message is sent to provide the details of the valuation of both the collateral and the exposure.
colr.023.001.01 TripartyCollateralStatusAdviceV01	Scope: This message is sent by a triparty agent after the receipt of a collateral instruction from its client. In this message, the Sender is the triparty agent and the Receiver is either the collateral taker or the collateral giver or their account servicer.

MessageDefinition	Definition
	Usage: This message provides valuation results as well as the status of the proposed collateral movements (cash and securities).
colr.024.001.01 TripartyCollateralAllegementNotificationCancellationAdviceV01	Scope: Triparty agent sends a TripartyCollateralAllegementNotificationCancellationAdvice to the collateral giver or the collateral taker to inform of the cancellation of an allegement notification message previously sent by the triparty agent. The collateral giver and the collateral taker are participants of the triparty agents. In the frame of ECMS the collateral taker will be a central bank. The previously sent message is a TripartyCollateralAllegementNotification
head.001.001.02 BusinessApplicationHeaderV02	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 accompagnying 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.

MessageDefinition	Definition
reda.074.001.01 TripartyCollateralUnilateralRemovalRequestV01	Scope: A collateral giver/taker sends a TripartyCollateralFinancialInstrumentRemovalRequest to the Triparty Agent to remove a financial instrument from the collateral pool. The status of this request is provided with the reda.028 , the CollateralDataStatusAdvice.

2 MX colr.019.001.01 TripartyCollateralTransactionInstructionV01

2.1 MessageDefinition Functionality

Scope:

This message is sent by a trading party to its triparty agent to instruct the agent to perform a specific action on a collateral management transaction.

It is also sent by an account owner to an account servicer where the account servicer manages the account at the triparty agent on behalf of the trading party. The account owner may be a global custodian which manages an account with a triparty agent on behalf of their client or an investment management institution or a broker/dealer which has an account with their custodian.

Usage:

The triparty collateral management service is used by two trading parties at the agreement of a business transaction (for example, a repo, a securities loan, ...) when they want to secure the transaction with collateral. The management of this collateral (that is, agreeing on quantity and type, marking to market, ...) is done by a third party, the triparty collateral manager.

Before starting to use these services, the three parties will first sign a contract in which they stipulate the rules of the agreement.

Outline

The TripartyCollateralTransactionInstructionV01 MessageDefinition is composed of 11 MessageBuildingBlocks:

A. TransactionInstructionIdentification

Unambiguous identification of the instruction or the transaction as known by the instructing or the receiving party.

B. Linkages

Link to another transaction (or instruction) that must be processed after, before or at the same time.

C. Pagination

Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

D. GeneralParameters

Specifies the different parameters of the collateral transaction or instruction.

E. CollateralParties

Identifies the chain of collateral parties.

F. DealTransactionDetails

Specifies the information related to the deal.

G. DealTransactionDate

Identifies the dates related to the triparty collateral instruction or transactions.

H. SecuritiesMovement

Securities movements.

I. CashMovement

Cash movements.

J. OtherParties

Other business parties relevant to the transaction.

K. SupplementaryData

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

2.2   Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <TrptyCollTxInstr>	[1..1]		C28	
	TransactionInstructionIdentification *<TxInstrId>*	[1..1]	±		21
	Linkages *<Lnkgs>*	[0..*]			21
	MessageNumber *<MsgNb>*	[0..1]	±	C30	21
	References *<Refs>*	[1..1]	±		22
	Pagination *<Pgntn>*	[1..1]	±		22
	GeneralParameters *<GnlParams>*	[1..1]		C14, C15, C13	22
	CollateralInstructionType *<CollInstrTp>*	[1..1]			24
{Or	**Code** *<Cd>*	[1..1]	CodeSet		25
Or}	**Proprietary** *<Prtry>*	[1..1]	±		25
	ExposureType *<XpsrTp>*	[1..1]	±		25
	CollateralSide *<CollSd>*	[1..1]	CodeSet		26
	ValueSoughtMarginRate *<ValSghtMrgnRate>*	[0..1]			26
{Or	**Rate** *<Rate>*	[1..1]	Rate		26
Or}	**Type** *<Tp>*	[1..1]	±		26
	TransferTitle *<TrfTitl>*	[0..1]	Indicator		27
	SettlementProcess *<SttlmPrc>*	[0..1]	±		27
	Priority *<Prty>*	[0..1]	±		27
	AutomaticAllocation *<AutomtcAllcn>*	[0..1]	Indicator		27
	FailedSettlementSalvation *<FaildSttlmSlvtn>*	[0..1]	Indicator		28
	MainTradingAccountCollateralisation *<MainTradgAcctCollstn>*	[0..1]	Indicator		28
	BasketIdentificationAndEligibilitySetProfile *<BsktIdAndElgbltySetPrfl>*	[0..1]			28
	PreferentialBasketIdentificationNumber *<PrfrntlBsktIdNb>*	[0..1]	±		28
	FallbackStartingBasketIdentification *<FllbckStartgBsktId>*	[0..1]	±		29
	ExclusionBasketIdentification *<ExclsnBsktId>*	[0..1]	±		29
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		29
	ResponseStatus *<RspnSts>*	[0..1]			30
{Or	**Code** *<Cd>*	[1..1]	CodeSet		30

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** <*Prtry*>	[1..1]	±		30
	AdditionalInformation <*AddtlInf*>	[0..1]			30
	CollateralInstruction <*CollInstr*>	[0..1]	Text		31
	Note <*Note*>	[0..1]	Text		31
	CollateralParties <*CollPties*>	[1..1]			31
	PartyA <*PtyA*>	[1..1]	±	C22, C25	31
	ClientPartyA <*ClntPtyA*>	[0..1]	±	C22, C25	33
	PartyB <*PtyB*>	[1..1]	±	C23, C26	34
	ClientPartyB <*ClntPtyB*>	[0..1]	±	C23, C26	35
	TripartyAgent <*TrptyAgt*>	[0..1]	±		36
	CollateralAccount <*CollAcct*>	[0..1]	±		36
	DealTransactionDetails <*DealTxDtls*>	[1..1]		C17, C19, C32, C20	36
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		40
	ConcentrationLimit <*CncntrtnLmt*>	[0..1]	Indicator		40
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Text		40
	ClosingDate <*ClsgDt*>	[1..1]			40
{Or	**Date** <*Dt*>	[1..1]	±		41
Or}	**Code** <*Cd*>	[1..1]			41
{Or	**Code** <*Cd*>	[1..1]	CodeSet		41
Or}	**Proprietary** <*Prtry*>	[1..1]	±		41
	DealDetailsAmount <*DealDtlsAmt*>	[0..1]			42
	Transaction <*Tx*>	[0..1]	±		42
	Termination <*Termntn*>	[0..1]	±		43
	Accrued <*Acrd*>	[0..1]	±		43
	CompoundSimpleAccrualCalculation <*CmpndSmplAcrlClctn*>	[0..1]	CodeSet		43
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		44
	InterestPaymentDelay <*IntrstPmtDely*>	[0..1]	Text		44
	TransactionAmountBreakdown <*TxAmtBrkdwn*>	[0..*]			44

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LotNumber <*LotNb*>	[1..1]			45
	Identification <*Id*>	[1..1]	Text		45
	Issuer <*Issr*>	[0..1]	Text		45
	TransactionAmount <*TxAmt*>	[0..1]	Amount	C2, C6	45
	Period <*Prd*>	[0..1]	±		46
	ValueSought <*ValSght*>	[0..1]	±		46
	PricingRateAndIndex <*PricgRateAndIndx*>	[0..1]			46
{Or	**Rate** <*Rate*>	[1..1]	Rate		47
Or}	**RateIndexDetails** <*RateIndxDtls*>	[1..1]			47
	Type <*Tp*>	[1..1]			48
{Or	**Code** <*Cd*>	[1..1]	CodeSet		48
Or}	**Proprietary** <*Prtry*>	[1..1]	±		50
	LookBackDays <*LookBckDays*>	[0..1]	Text		50
	CrystallisationDate <*CrstllstnDt*>	[0..1]			51
	Day <*Day*>	[1..1]	Indicator		51
	Period <*Prd*>	[0..1]	Text		51
	Tenor <*Tnr*>	[0..1]	CodeSet		51
	Currency <*Ccy*>	[0..1]	CodeSet	C2	52
	OvernightFrequencyRateFixing <*OvrnghtFrqcyRateFxg*>	[0..1]			52
{Or	**Code** <*Cd*>	[1..1]	CodeSet		52
Or}	**NumberOfDays** <*NbOfDays*>	[1..1]	Text		53
	Spread <*Sprd*>	[0..1]	Rate		53
	DayCountBasis <*DayCntBsis*>	[0..1]	±		53
	Payment <*Pmt*>	[0..1]	CodeSet		53
	OptionType <*OptnTp*>	[0..1]	±		53
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		54
	DealTransactionDate <*DealTxDt*>	[1..1]		C21, C29, C33	54
	TradeDate <*TradDt*>	[0..1]	Date		55
	RequestedExecutionDate <*ReqdExctnDt*>	[0..1]	±		55
	SettlementDate <*SttlmDt*>	[0..1]	Date		56

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecuritiesMovement <*SctiesMvmnt*>	[0..*]		C24, C27	56
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		57
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C7, C8, C11, C12, C18	57
	Quantity <*Qty*>	[1..1]	±	C9	59
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		59
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		60
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		60
	ClientSecuritiesMovementIdentification <*ClntSctiesMvmntId*>	[0..1]	Text		60
	TripartyAgentServiceProviderSecuritiesMovementIdentification <*TrptyAgtSvcPrvdrSctiesMvmntId*>	[0..1]	Text		60
	CashMovement <*CshMvmnt*>	[0..*]			61
	CashMovement <*CshMvmnt*>	[1..1]	CodeSet		61
	CashAmount <*CshAmt*>	[1..1]	Amount	C1, C5	61
	CashAccount <*CshAcct*>	[0..1]	±		62
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		62
	ClientCashMovementIdentification <*ClntCshMvmntId*>	[0..1]	Text		62
	TripartyAgentServiceProviderCashMovementIdentification <*TrptyAgtSvcPrvdrCshMvmntId*>	[0..1]	Text		63
	OtherParties <*OthrPties*>	[0..1]			63
	Issuer <*Issr*>	[0..1]	±		63
	Investor <*Invstr*>	[0..*]	±		63
	SupplementaryData <*SplmtryData*>	[0..*]	±	C31	64

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 ActiveOrHistoricCurrency

(Rule)

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

Error handling:

- *Error severity:* Fatal

- *Error Code:* D00006

- *Error Text:* Invalid currency code.

C3 AnyBIC

(Rule)

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

Error handling:

- *Error severity:* Fatal

- *Error Code:* D00008

- *Error Text:* Invalid BIC.

C4 Country

(Rule)

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

Error handling:

- *Error severity:* Fatal

- *Error Code:* D00004

- *Error Text:* Invalid Country Code.

C5 CurrencyAmount

(Rule)

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

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits.

C6   CurrencyAmount

(Rule)

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

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits.

C7   DescriptionPresenceRule

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00192

– *Error Text:* At least one identification must be present.

C8   DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C9   DigitalTokenUnitUsageRule

(Rule)

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

C10   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.

C11   ISINGuideline

(Rule)

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

C12   ISINPresenceRule

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00194

– *Error Text:* At least one identification must be present.

C13   MainTradingAccountCollateralisationGuideline

(Guideline)

If the indicator is not present then the default interpretation is that the main trading account is included in the pool of securities positions available for collateralisation (re-use)

C14   MainTradingAccountCollateralisationProviderRule

(Rule)

The Main Trading Account Collateralisation indicator can be present only if the collateral side is the provider of collateral. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00426

– *Error Text:* Main Trading Account Collateralisation indicator can be present only if the collateral side is the provider of co

C15   MainTradingAccountCollateralisationTransactionTypeRule

(Rule)

The Main Trading Account Collateralisation Indicator can be present only if the Collateral Transaction Type is an initiation, a collateral adjustment, a principal adjustment or a margin adjustment. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00428

– *Error Text:* Main Trading Account Collateralisation Indicator can be present only if the Collateral Transaction Type is an initiation or a collateral adjustment or a principal adjustment or a margin adjustment

C16   MarketTypeAndIdentificationRule

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/
Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/
MarketIdentifierCode must be present.

C17   OptionTypePresenceRule

(Rule)

If OptionType is present then TerminationOption is not allowed. (CrossElementComplexRule)

Error handling:

–   *Error severity:* Fatal

–   *Error Code:* X00527

–   *Error Text:* If OptionType is present then TerminationOption is not allowed.

C18   OtherIdentificationPresenceRule

(Rule)

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

Error handling:

–   *Error severity:* Fatal

–   *Error Code:* X00193

–   *Error Text:* At least one identification must be present.

C19   OvernightFrequencyRateFixingForFloatingOnly

(Rule)

The overnight frequency rate fixing flag can be used only for floating rates.

Error handling:

–   *Error severity:* Fatal

–   *Error Code:*

–   *Error Text:*

C20   OvernightFrequencyRateFixingGuideline

(Guideline)

If the indicator is not present then the default interpretation is that the rate fixing frequency is
periodic.

C21   RequestedExecutionDatePresenceRule

(Rule)

If requested execution date is not present then trade date or settlement date must be
present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00523

– *Error Text:* Requested Execution Date or Settlement Date is present not both

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 Securities lending and Transaction Amount

(Rule)

If deal transaction details is present and that collateral exposure is securities lending or borrowing then transaction amount is optional otherwise it is mandatory. (CrossElementComplexRule)

```
On Condition
    /DealTransactionDetails is present
 And    /GeneralParameters/ExposureType/Code is different from value
'SecuritiesLendingAndBorrowing'
 And    /GeneralParameters/ExposureType/Proprietary is absent
Following Must be True
    /DealTransactionDetails/DealDetailsAmount[*]/Transaction Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00440

– *Error Text:* Transaction Amount must be present

This constraint is defined at the MessageDefinition level.

C29 **SettlementDatePresenceRule**

(Rule)

If settlement date is not present than trade date or requested execution date must be present. (CrossElementComplexRule)

Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00522

  – *Error Text:* At least one date must be present

C30 **ShortLongNumberRule**

(Rule)

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

C31 **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.

C32 **TerminationOptionPresenceRule**

(Rule)

If TerminationOption is present then OptionType is not allowed. (CrossElementComplexRule)

Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00528

  – *Error Text:* If TerminationOption is present then OptionType is not allowed.

C33 **TradeDatePresenceRule**

(Rule)

If trade date is not present than requested execution date or settlement date must be present. (CrossElementComplexRule)

Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00521

  – *Error Text:* At least one date must be present

2.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1   TransactionInstructionIdentification <TxInstrId>

Presence: [1..1]

Definition: Unambiguous identification of the instruction or the transaction as known by the instructing or the receiving party.

TransactionInstructionIdentification <TxInstrId> contains the following elements (see TransactionIdentifications45 on page 420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[1..1]	Text		420
	ClientCollateralTransactionIdentification <ClntCollTxId>	[0..1]	Text		420
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		420
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		420
	CommonTransactionIdentification <CmonTxId>	[0..1]	Text		421

2.4.2   Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction (or instruction) that must be processed after, before or at the same time.

Linkages <Lnkgs> contains the following **Linkages58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C30	21
	References <Refs>	[1..1]	±		22

2.4.2.1 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C30 ShortLongNumberRule

MessageNumber <MsgNb> contains one of the following elements (see DocumentNumber5Choice on page 403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		404
Or	LongNumber <LngNb>	[1..1]	Text		404
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		404

Constraints

- **ShortLongNumberRule**

   (Rule)

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

2.4.2.2 References <Refs>

Presence: [1..1]

Definition: Reference to the linked transaction or instruction.

References <Refs> contains one of the following elements (see <u>References70Choice on page 418</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ClientCollateralInstructionIdentification *<ClntCollInstrId>*	[1..1]	Text		418
Or}	TripartyAgentServiceProviderCollateralInstructionIdentification *<TrptyAgtSvcPrvdrCollInstrId>*	[1..1]	Text		418

2.4.3 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

Pagination <Pgntn> contains the following elements (see <u>Pagination1 on page 442</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		442
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		442

2.4.4 GeneralParameters <GnlParams>

Presence: [1..1]

Definition: Specifies the different parameters of the collateral transaction or instruction.

Impacted by: <u>C14 MainTradingAccountCollateralisationProviderRule</u> ,   <u>C15 MainTradingAccountCollateralisationTransactionTypeRule</u> , <u>C13 MainTradingAccountCollateralisationGuideline</u>

GeneralParameters <GnlParams> contains the following **CollateralParameters10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralInstructionType <*CollInstrTp*>	[1..1]			24
{Or	**Code** <*Cd*>	[1..1]	CodeSet		25
Or}	**Proprietary** <*Prtry*>	[1..1]	±		25
	ExposureType <*XpsrTp*>	[1..1]	±		25
	CollateralSide <*CollSd*>	[1..1]	CodeSet		26
	ValueSoughtMarginRate <*ValSghtMrgnRate*>	[0..1]			26
{Or	**Rate** <*Rate*>	[1..1]	Rate		26
Or}	**Type** <*Tp*>	[1..1]	±		26
	TransferTitle <*TrfTitl*>	[0..1]	Indicator		27
	SettlementProcess <*SttlmPrc*>	[0..1]	±		27
	Priority <*Prty*>	[0..1]	±		27
	AutomaticAllocation <*AutomtcAllcn*>	[0..1]	Indicator		27
	FailedSettlementSalvation <*FaildSttlmSlvtn*>	[0..1]	Indicator		28
	MainTradingAccountCollateralisation <*MainTradgAcctCollstn*>	[0..1]	Indicator		28
	BasketIdentificationAndEligibilitySetProfile <*BsktIdAndElgbltySetPrfl*>	[0..1]			28
	PreferentialBasketIdentificationNumber <*PrfrntlBsktIdNb*>	[0..1]	±		28
	FallbackStartingBasketIdentification <*FllbckStartgBsktId*>	[0..1]	±		29
	ExclusionBasketIdentification <*ExclsnBsktId*>	[0..1]	±		29
	EligibilitySetProfile <*ElgbltySetPrfl*>	[0..1]	±		29
	ResponseStatus <*RspnSts*>	[0..1]			30
{Or	**Code** <*Cd*>	[1..1]	CodeSet		30
Or}	**Proprietary** <*Prtry*>	[1..1]	±		30
	AdditionalInformation <*AddtlInf*>	[0..1]			30
	CollateralInstruction <*CollInstr*>	[0..1]	Text		31
	Note <*Note*>	[0..1]	Text		31

Constraints

• **MainTradingAccountCollateralisationGuideline**

(Guideline)

If the indicator is not present then the default interpretation is that the main trading account is included in the pool of securities positions available for collateralisation (re-use)

- **MainTradingAccountCollateralisationProviderRule**

(Rule)

The Main Trading Account Collateralisation indicator can be present only if the collateral side is the provider of collateral.

```
On Condition
    /MainTradingAccountCollateralisation is present
Following Must be True
    /CollateralSide Must be equal to value 'CollateralGiver'
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00426

– *Error Text:* Main Trading Account Collateralisation indicator can be present only if the collateral side is the provider of co

- **MainTradingAccountCollateralisationTransactionTypeRule**

(Rule)

The Main Trading Account Collateralisation Indicator can be present only if the Collateral Transaction Type is an initiation, a collateral adjustment, a principal adjustment or a margin adjustment.

```
On Condition
    /MainTradingAccountCollateralisation is present
Following Must be True
    /CollateralInstructionType/Code Must be equal to value 'Initiation'
 Or    /CollateralInstructionType/Code Must be equal to value
'CollateralAdjustment'
 Or    /CollateralInstructionType/Code Must be equal to value
'PrincipalExposureAdjustment'
 Or    /CollateralInstructionType/Code Must be equal to value 'MarginAdjustment'
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00428

– *Error Text:* Main Trading Account Collateralisation Indicator can be present only if the Collateral Transaction Type is an initiation or a collateral adjustment or a principal adjustment or a margin adjustment

2.4.4.1 CollateralInstructionType <CollInstrTp>

Presence: [1..1]

Definition: Specifies the type of collateral instruction.

CollateralInstructionType <CollInstrTp> contains one of the following **CollateralTransactionType1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		25
Or}	**Proprietary** <*Prtry*>	[1..1]	±		25

2.4.4.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: CollateralTransactionType1Code on page 510

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

2.4.4.1.2 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 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

2.4.4.2 ExposureType <XpsrTp>

Presence: [1..1]

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

ExposureType <XpsrTp> contains one of the following elements (see <u>ExposureType23Choice on page 435</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		436
Or}	Proprietary <Prtry>	[1..1]	±		437

2.4.4.3 CollateralSide <CollSd>

Presence: [1..1]

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

Datatype: <u>CollateralRole1Code on page 509</u>

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

2.4.4.4 ValueSoughtMarginRate <ValSghtMrgnRate>

Presence: [0..1]

Definition: Percentage by which the collateral value sought is increased, in selecting securities for a collateral basket, to reflect the taker's margin requirements.

Margin or haircut to be applied on the exposure amount, expressed as a percentage.

ValueSoughtMarginRate <ValSghtMrgnRate> contains one of the following **RateOrType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Rate** <Rate>	[1..1]	Rate		26
Or}	**Type** <Tp>	[1..1]	±		26

2.4.4.4.1 Rate <Rate>

Presence: [1..1]

Definition: Pricing expressed as a rate.

Datatype: <u>PercentageRate on page 533</u>

2.4.4.4.2 Type <Tp>

Presence: [1..1]

Definition: Pricing expressed as a rate index type or a rate name. Lookback and crystallization days.

Type <Tp> contains the following elements (see GenericIdentification1 on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		418
	SchemeName <SchmeNm>	[0..1]	Text		418
	Issuer <Issr>	[0..1]	Text		418

2.4.4.5 TransferTitle <TrfTitl>

Presence: [0..1]

Definition: Change of title for the collateral. If N then collateral is pledged.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

• *Meaning When True:* Yes

• *Meaning When False:* No

2.4.4.6 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 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

2.4.4.7 Priority <Prty>

Presence: [0..1]

Definition: Specifies the priority with which the instruction needs to be executed.

Priority <Prty> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

2.4.4.8 AutomaticAllocation <AutomtcAllcn>

Presence: [0..1]

Definition: Specifies whether the allocation of the collateral is manual or automatic.

Datatype: One of the following values must be used (see <u>YesNoIndicator on page 532</u>):

- *Meaning When True:* Yes

- *Meaning When False:* No

2.4.4.9 FailedSettlementSalvation <FaildSttlmSlvtn>

Presence: [0..1]

Definition: Specifies whether the taker is allowed to solve the failing settlement by proposing other collateral movements.

Datatype: One of the following values must be used (see <u>YesNoIndicator on page 532</u>):

- *Meaning When True:* Yes

- *Meaning When False:* No

2.4.4.10 MainTradingAccountCollateralisation <MainTradgAcctCollstn>

Presence: [0..1]

Definition: Specifies if the main trading account is included in the pool of securities positions available for collateralisation. It is used in case of re-use of collateral to specify the account from which the securities collateral is taken from.

Datatype: One of the following values must be used (see <u>YesNoIndicator on page 532</u>):

- *Meaning When True:* Yes

- *Meaning When False:* No

2.4.4.11 BasketIdentificationAndEligibilitySetProfile <BsktIdAndElgbltySetPrfl>

Presence: [0..1]

Definition: Provides information on the baskets identification and the Eligibility Set Profile.

BasketIdentificationAndEligibilitySetProfile <BsktIdAndElgbltySetPrfl> contains the following **BasketIdentificationAndEligibilitySetProfile1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PreferentialBasketIdentificationNumber *<PrfrntlBsktIdNb>*	[0..1]	±		28
	FallbackStartingBasketIdentification *<FllbckStartgBsktId>*	[0..1]	±		29
	ExclusionBasketIdentification *<ExclsnBsktId>*	[0..1]	±		29
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		29

2.4.4.11.1 PreferentialBasketIdentificationNumber <PrfrntlBsktIdNb>

Presence: [0..1]

Definition: Number identifying the preferred collateral basket.

PreferentialBasketIdentificationNumber <PrfrntlBsktIdNb> contains the following elements (see GenericIdentification1 on page 417 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		418
	SchemeName <*SchmeNm*>	[0..1]	Text		418
	Issuer <*Issr*>	[0..1]	Text		418

2.4.4.11.2 FallbackStartingBasketIdentification <FllbckStartgBsktId>

Presence: [0..1]

Definition: Number identifying the fallback starting collateral basket.

FallbackStartingBasketIdentification <FllbckStartgBsktId> contains the following elements (see GenericIdentification1 on page 417 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		418
	SchemeName <*SchmeNm*>	[0..1]	Text		418
	Issuer <*Issr*>	[0..1]	Text		418

2.4.4.11.3 ExclusionBasketIdentification <ExclsnBsktId>

Presence: [0..1]

Definition: Number identifying the collateral basket to be excluded.

ExclusionBasketIdentification <ExclsnBsktId> contains the following elements (see GenericIdentification1 on page 417 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		418
	SchemeName <*SchmeNm*>	[0..1]	Text		418
	Issuer <*Issr*>	[0..1]	Text		418

2.4.4.11.4 EligibilitySetProfile <ElgbltySetPrfl>

Presence: [0..1]

Definition: Number identifying the collateral eligibility set profile of the counterparty.

EligibilitySetProfile <ElgbltySetPrfl> contains the following elements (see GenericIdentification1 on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		418
	SchemeName <SchmeNm>	[0..1]	Text		418
	Issuer <Issr>	[0..1]	Text		418

2.4.4.12 ResponseStatus <RspnSts>

Presence: [0..1]

Definition: Collateral taker's answer to the collateral giver instruction.

ResponseStatus <RspnSts> contains one of the following **ResponseStatus9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** <Cd>	[1..1]	CodeSet		30
Or}	**Proprietary** <Prtry>	[1..1]	±		30

2.4.4.12.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the status of the response expressed as a code.

Datatype: ResponseStatus2Code on page 525

CodeName	Name	Definition
CONF	Confirmed	Collateral giver instruction details are confirmed.
DKNY	NotRecognised	Collateral giver instruction details are not recognised.

2.4.4.12.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the status of the response with a proprietary scheme.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

2.4.4.13 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a collateral instruction.

AdditionalInformation <AddtlInf> contains the following **AdditionalInformation24** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CollateralInstruction *<CollInstr>*	[0..1]	Text		31
	Note *<Note>*	[0..1]	Text		31

2.4.4.13.1 CollateralInstruction <CollInstr>

Presence: [0..1]

Definition: Provides additional information on the collateral instruction.

Datatype: Max350Text on page 535

2.4.4.13.2 Note <Note>

Presence: [0..1]

Definition: Narrative information visible to other parties.

Datatype: Max350Text on page 535

2.4.5   CollateralParties <CollPties>

Presence: [1..1]

Definition: Identifies the chain of collateral parties.

CollateralParties <CollPties> contains the following **CollateralParties10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartyA *<PtyA>*	[1..1]	±	C22, C25	31
	ClientPartyA *<ClntPtyA>*	[0..1]	±	C22, C25	33
	PartyB *<PtyB>*	[1..1]	±	C23, C26	34
	ClientPartyB *<ClntPtyB>*	[0..1]	±	C23, C26	35
	TripartyAgent *<TrptyAgt>*	[0..1]	±		36
	CollateralAccount *<CollAcct>*	[0..1]	±		36

2.4.5.1 PartyA <PtyA>

Presence: [1..1]

Definition: Instructing party sending the collateral instruction.

Impacted by: C22 SafekeepingAccountOrBlockChainAddress1Rule   ,   C25
SafekeepingAccountOrBlockChainAddress2Rule

PartyA <PtyA> contains the following elements (see <u>PartyIdentificationAndAccount202 on page 457</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		458
	LEI <LEI>	[0..1]	IdentifierSet		458
	AlternateIdentification <AltrnId>	[0..1]	±		458
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		458
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		459
	AccountOwner <AcctOwnr>	[0..1]	±		459
	PartyCapacity <PtyCpcty>	[0..1]			459
{Or	Code <Cd>	[1..1]	CodeSet		460
Or}	Proprietary <Prtry>	[1..1]	±		460

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.

2.4.5.2 ClientPartyA <ClntPtyA>

Presence: [0..1]

Definition: Party that instructs party A to send the message.

Impacted by: C22 SafekeepingAccountOrBlockChainAddress1Rule   ,   C25
SafekeepingAccountOrBlockChainAddress2Rule

ClientPartyA <ClntPtyA> contains the following elements (see PartyIdentificationAndAccount202 on
page 457 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		458
	LEI *<LEI>*	[0..1]	IdentifierSet		458
	AlternateIdentification *<AltrnId>*	[0..1]	±		458
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		458
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		459
	AccountOwner *<AcctOwnr>*	[0..1]	±		459
	PartyCapacity *<PtyCpcty>*	[0..1]			459
{Or	Code *<Cd>*	[1..1]	CodeSet		460
Or}	Proprietary *<Prtry>*	[1..1]	±		460

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.

2.4.5.3 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

Impacted by: C23 SafekeepingAccountOrBlockChainAddress1Rule   ,   C26 SafekeepingAccountOrBlockChainAddress2Rule

PartyB <PtyB> contains the following elements (see PartyIdentificationAndAccount203 on page 454 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		455
	LEI *<LEI>*	[0..1]	IdentifierSet		455
	AlternateIdentification *<AltrnId>*	[0..1]	±		455
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		455
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		456
	PartyCapacity *<PtyCpcty>*	[0..1]			456
{Or	Code *<Cd>*	[1..1]	CodeSet		456
Or}	Proprietary *<Prtry>*	[1..1]	±		456

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.

2.4.5.4 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

Impacted by: C23 SafekeepingAccountOrBlockChainAddress1Rule   ,   C26 SafekeepingAccountOrBlockChainAddress2Rule

ClientPartyB <ClntPtyB> contains the following elements (see PartyIdentificationAndAccount203 on page 454 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		455
	LEI *<LEI>*	[0..1]	IdentifierSet		455
	AlternateIdentification *<AltrnId>*	[0..1]	±		455
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		455
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		456
	PartyCapacity *<PtyCpcty>*	[0..1]			456
{Or	Code *<Cd>*	[1..1]	CodeSet		456
Or}	Proprietary *<Prtry>*	[1..1]	±		456

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.

2.4.5.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see PartyIdentification136 on page 465 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		465
	LEI *<LEI>*	[0..1]	IdentifierSet		465

2.4.5.6 CollateralAccount <CollAcct>

Presence: [0..1]

Definition: Account where the collateral is held during the lifecycle of the transaction.

CollateralAccount <CollAcct> contains the following elements (see SecuritiesAccount19 on page 394 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		394
	Type *<Tp>*	[0..1]	±		394
	Name *<Nm>*	[0..1]	Text		394

2.4.6 DealTransactionDetails <DealTxDtls>

Presence: [1..1]

Definition: Specifies the information related to the deal.

Impacted by: C17 OptionTypePresenceRule   , C19
OvernightFrequencyRateFixingForFloatingOnly,   C32 TerminationOptionPresenceRule   , C20
OvernightFrequencyRateFixingGuideline

DealTransactionDetails <DealTxDtls> contains the following **DealTransactionDetails5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <*PlcOfTrad*>	[0..1]	±		40
	ConcentrationLimit <*CncntrtnLmt*>	[0..1]	Indicator		40
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Text		40
	ClosingDate <*ClsgDt*>	[1..1]			40
{Or	**Date** <*Dt*>	[1..1]	±		41
Or}	**Code** <*Cd*>	[1..1]			41
{Or	**Code** <*Cd*>	[1..1]	CodeSet		41
Or}	**Proprietary** <*Prtry*>	[1..1]	±		41
	DealDetailsAmount <*DealDtlsAmt*>	[0..1]			42
	Transaction <*Tx*>	[0..1]	±		42
	Termination <*Termntn*>	[0..1]	±		43
	Accrued <*Acrd*>	[0..1]	±		43
	CompoundSimpleAccrualCalculation <*CmpndSmplAcrlClctn*>	[0..1]	CodeSet		43
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		44
	InterestPaymentDelay <*IntrstPmtDely*>	[0..1]	Text		44
	TransactionAmountBreakdown <*TxAmtBrkdwn*>	[0..*]			44
	LotNumber <*LotNb*>	[1..1]			45
	Identification <*Id*>	[1..1]	Text		45
	Issuer <*Issr*>	[0..1]	Text		45
	TransactionAmount <*TxAmt*>	[0..1]	Amount	C2, C6	45
	Period <*Prd*>	[0..1]	±		46
	ValueSought <*ValSght*>	[0..1]	±		46
	PricingRateAndIndex <*PricgRateAndIndx*>	[0..1]			46
{Or	**Rate** <*Rate*>	[1..1]	Rate		47
Or}	**RateIndexDetails** <*RateIndxDtls*>	[1..1]			47
	Type <*Tp*>	[1..1]			48
{Or	**Code** <*Cd*>	[1..1]	CodeSet		48
Or}	**Proprietary** <*Prtry*>	[1..1]	±		50
	LookBackDays <*LookBckDays*>	[0..1]	Text		50
	CrystallisationDate <*CrstllstnDt*>	[0..1]			51

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Day <*Day*>	[1..1]	Indicator		51
	Period <*Prd*>	[0..1]	Text		51
	Tenor <*Tnr*>	[0..1]	CodeSet		51
	Currency <*Ccy*>	[0..1]	CodeSet	C2	52
	OvernightFrequencyRateFixing <*OvrnghtFrqcyRateFxg*>	[0..1]			52
{Or	**Code** <*Cd*>	[1..1]	CodeSet		52
Or}	**NumberOfDays** <*NbOfDays*>	[1..1]	Text		53
	Spread <*Sprd*>	[0..1]	Rate		53
	DayCountBasis <*DayCntBsis*>	[0..1]	±		53
	Payment <*Pmt*>	[0..1]	CodeSet		53
	OptionType <*OptnTp*>	[0..1]	±		53
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		54

Constraints

- **OptionTypePresenceRule**

  (Rule)

  If OptionType is present then TerminationOption is not allowed.

  ```
  On Condition
      /OptionType is present
  Following Must be True
      /TerminationOption Must be absent
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00527

  – *Error Text:* If OptionType is present then TerminationOption is not allowed.

- **OvernightFrequencyRateFixingForFloatingOnly**

  (Rule)

  The overnight frequency rate fixing flag can be used only for floating rates.

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:*

  – *Error Text:*

- **OvernightFrequencyRateFixingGuideline**

  (Guideline)

If the indicator is not present then the default interpretation is that the rate fixing frequency is periodic.

- **TerminationOptionPresenceRule**

  (Rule)

  If TerminationOption is present then OptionType is not allowed.

  ```
  On Condition
      /TerminationOption is present
  Following Must be True
      /OptionType Must be absent
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00528

  – *Error Text:* If TerminationOption is present then OptionType is not allowed.

2.4.6.1 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Place at which the instrument was traded.

PlaceOfTrade <PlcOfTrad> contains the following elements (see PlaceOfTradeIdentification1 on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification *<MktTpAndId>*	[0..1]	±	C16	429
	LEI *<LEI>*	[0..1]	IdentifierSet		430

2.4.6.2 ConcentrationLimit <CncntrtnLmt>

Presence: [0..1]

Definition: Indicates whether a concentration limit applies to the transaction; if no limit applies, there is no constraint on how much of the collateral basket can be made up of one security.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

2.4.6.3 MinimumNoticePeriod <MinNtcePrd>

Presence: [0..1]

Definition: Identifies the number of days in which the cash investor and dealer can agree to revisit the terms of an agreement.

Datatype: Exact3NumericText on page 533

2.4.6.4 ClosingDate <ClsgDt>

Presence: [1..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]	±		41
Or}	**Code** <*Cd*>	[1..1]			41
{Or	**Code** <*Cd*>	[1..1]	CodeSet		41
Or}	**Proprietary** <*Prtry*>	[1..1]	±		41

2.4.6.4.1 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 <u>DateAndDateTime2Choice on page 402</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		403
Or}	DateTime <*DtTm*>	[1..1]	DateTime		403

2.4.6.4.2 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		41
Or}	**Proprietary** <*Prtry*>	[1..1]	±		41

2.4.6.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Date is defined using a code.

Datatype: <u>DateType2Code on page 511</u>

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

2.4.6.4.2.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see <u>GenericIdentification30 on page 423</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		424
	Issuer <*Issr*>	[1..1]	Text		424
	SchemeName <*SchmeNm*>	[0..1]	Text		424

2.4.6.5 DealDetailsAmount <DealDtlsAmt>

Presence: [0..1]

Definition: Specifies the details for the deal amounts.

DealDetailsAmount <DealDtlsAmt> contains the following **CollateralAmount18** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Transaction <*Tx*>	[0..1]	±		42
	Termination <*Termntn*>	[0..1]	±		43
	Accrued <*Acrd*>	[0..1]	±		43
	CompoundSimpleAccrualCalculation <*CmpndSmplAcrlClctn*>	[0..1]	CodeSet		43
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		44
	InterestPaymentDelay <*IntrstPmtDely*>	[0..1]	Text		44
	TransactionAmountBreakdown <*TxAmtBrkdwn*>	[0..*]			44
	LotNumber <*LotNb*>	[1..1]			45
	Identification <*Id*>	[1..1]	Text		45
	Issuer <*Issr*>	[0..1]	Text		45
	TransactionAmount <*TxAmt*>	[0..1]	Amount	C2, C6	45
	Period <*Prd*>	[0..1]	±		46
	ValueSought <*ValSght*>	[0..1]	±		46

2.4.6.5.1 Transaction <Tx>

Presence: [0..1]

Definition: Amount of the principal.

Transaction <Tx> contains the following elements (see <u>AmountAndDirection49 on page 399</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		401

2.4.6.5.2 Termination <Termntn>

Presence: [0..1]

Definition: Amount of principal plus interests at termination.

Termination <Termntn> contains the following elements (see <u>AmountAndDirection49 on page 399</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		401

2.4.6.5.3 Accrued <Acrd>

Presence: [0..1]

Definition: Specifies the accrued interest on the value of the principal trade, in the currency of the principal trade.

Accrued <Acrd> contains the following elements (see <u>AmountAndDirection49 on page 399</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		401

2.4.6.5.4 CompoundSimpleAccrualCalculation <CmpndSmplAcrlClctn>

Presence: [0..1]

Definition: Specifies whether the interest calculation method is simple or compounding.

Datatype: CalculationMethod1Code on page 508

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.

2.4.6.5.5 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies when the accrued interest is paid.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see Frequency38Choice on page 416 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		416
Or}	Proprietary *<Prtry>*	[1..1]	±		417

2.4.6.5.6 InterestPaymentDelay <IntrstPmtDely>

Presence: [0..1]

Definition: Number of days after the accrual payment is due.

Datatype: Max3NumericText on page 536

2.4.6.5.7 TransactionAmountBreakdown <TxAmtBrkdwn>

Presence: [0..*]

Definition: Breakdown of transaction amount (required value for the exposure) into market value lots based on the underlying trades.

TransactionAmountBreakdown <TxAmtBrkdwn> contains the following **CollateralTransactionAmountBreakdown2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LotNumber *<LotNb>*	[1..1]			45
	Identification *<Id>*	[1..1]	Text		45
	Issuer *<Issr>*	[0..1]	Text		45
	TransactionAmount *<TxAmt>*	[0..1]	Amount	C2, C6	45
	Period *<Prd>*	[0..1]	±		46

2.4.6.5.7.1 LotNumber <LotNb>

Presence: [1..1]

Definition: Identification of the underlying transaction (exposure split).

LotNumber <LotNb> contains the following **GenericIdentification178** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		45
	Issuer *<Issr>*	[0..1]	Text		45

2.4.6.5.7.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the lot, according to a data source scheme. Used to indicate which processing to apply to the corresponding market value amount.

Datatype: Max35Text on page 535

2.4.6.5.7.1.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: Max35Text on page 535

2.4.6.5.7.2 TransactionAmount <TxAmt>

Presence: [0..1]

Definition: Split amount of the aggregate transaction amount (exposure).

Impacted by: C2 ActiveOrHistoricCurrency   ,   C6 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

2.4.6.5.7.3 Period <Prd>

Presence: [0..1]

Definition: Period that applies to the aggregate transaction amount (exposure).

Period <Prd> contains one of the following elements (see Period4Choice on page 401 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		401
Or	FromDate <*FrDt*>	[1..1]	Date		402
Or	ToDate <*ToDt*>	[1..1]	Date		402
Or}	FromDateToDate <*FrDtToDt*>	[1..1]	±		402

2.4.6.5.8 ValueSought <ValSght>

Presence: [0..1]

Definition: Value of collateral offered or sought.

ValueSought <ValSght> contains the following elements (see AmountAndDirection49 on page 399 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		401

2.4.6.6 PricingRateAndIndex <PricgRateAndIndx>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount as agreed between the counterparties and the tenor of the interest rate index.

PricingRateAndIndex <PricgRateAndIndx> contains one of the following **RateOrName4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Rate** <Rate>	[1..1]	Rate		47
Or}	**RateIndexDetails** <RateIndxDtls>	[1..1]			47
	Type <Tp>	[1..1]			48
{Or	**Code** <Cd>	[1..1]	CodeSet		48
Or}	**Proprietary** <Prtry>	[1..1]	±		50
	LookBackDays <LookBckDays>	[0..1]	Text		50
	CrystallisationDate <CrstllstnDt>	[0..1]			51
	Day <Day>	[1..1]	Indicator		51
	Period <Prd>	[0..1]	Text		51
	Tenor <Tnr>	[0..1]	CodeSet		51
	Currency <Ccy>	[0..1]	CodeSet	C2	52

2.4.6.6.1 Rate <Rate>

Presence: [1..1]

Definition: Pricing expressed as a rate.

Datatype: PercentageRate on page 533

2.4.6.6.2 RateIndexDetails <RateIndxDtls>

Presence: [1..1]

Definition: Pricing expressed as a rate index type or a rate name. Lookback and crystallization days.

RateIndexDetails <RateIndxDtls> contains the following **RateTypeAndLookback2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			48
{Or	**Code** <Cd>	[1..1]	CodeSet		48
Or}	**Proprietary** <Prtry>	[1..1]	±		50
	LookBackDays <LookBckDays>	[0..1]	Text		50
	CrystallisationDate <CrstllstnDt>	[0..1]			51
	Day <Day>	[1..1]	Indicator		51
	Period <Prd>	[0..1]	Text		51
	Tenor <Tnr>	[0..1]	CodeSet		51
	Currency <Ccy>	[0..1]	CodeSet	C2	52

2.4.6.6.2.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the rate type as an index type or by its name.

Type <Tp> contains one of the following **BenchmarkCurveName13Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		48
Or}	**Proprietary** *<Prtry>*	[1..1]	±		50

2.4.6.6.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reference rate or basis rate on which a variable rate is base as a code.

Datatype: BenchmarkCurveName7Code on page 506

CodeName	Name	Definition
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
BCOL	CABROVER	Bank of Canada Overnight Lending Rate (CABROVER).
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CORA	CORRA	Canadian Overnight Repo Rate Average (CAONREPO).
CZNA	Czeonia	Czech National Bank Reference Interest Rate
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
ESTR	ESTER	Euro Short Term Rate
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EFFR	FEDL01	Effective Federal Funds Rate (FEDL01).
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2

CodeName	Name	Definition
		years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
HKIO	HIBOR	Hong Kong Interbank Offered Rate (HIHD01M).
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
ETIO	JBATIBOR	Euroyen Tokyo Interbank Offered Rate (EUYN03M).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
BJUO	MUTSCALM	Bank of Japan Uncollateralized Overnight Call Rate (MUTSCALM).
NIBO	NIBOR	Norwegian Interbank Offered Rate.
OBFR	OBFR01	Overnight Bank Funding Rate (OBFR01).
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche

CodeName	Name	Definition
		Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
RCTR	RBATCTR	RBA Cash Rate Target (RBATCTR).
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TOAR	TONAR	Tokyo overnight weighted average rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.

2.4.6.6.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reference rate or basis rate on which a variable rate is base as a proprietary code.

Proprietary <Prtry> contains the following elements (see <u>GenericIdentification1 on page 417</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		418
	SchemeName *<SchmeNm>*	[0..1]	Text		418
	Issuer *<Issr>*	[0..1]	Text		418

2.4.6.6.2.2 LookBackDays <LookBckDays>

Presence: [0..1]

Definition: Number of days prior to the current day to source the rate.

Datatype: <u>Max3NumericText on page 536</u>

2.4.6.6.2.3 CrystallisationDate <CrstllstnDt>

Presence: [0..1]

Definition: Identifies the penultimate accrual date of the transaction to the final (repurchase) date. Crystallising the penultimate fixing into a fixed rate for the final business day. This will allow for parties to send timely settlement instructions for the repurchase leg of the transaction. Default value is 1 day.

CrystallisationDate <CrstllstnDt> contains the following **CrystallisationDay1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Day *<Day>*	[1..1]	Indicator		51
	Period *<Prd>*	[0..1]	Text		51

2.4.6.6.2.3.1 Day <Day>

Presence: [1..1]

Definition: Fix of the penultimate accrual date of the transaction to the final (repurchase) date. Crystallizing the penultimate fixing into a fixed rate for the final business day. This will allow for parties to send timely settlement instructions for the repurchase leg of the transaction. Default value is 1 day. If not 1 then crystallization period must be used.

Datatype: One of the following values must be used (see <u>YesNoIndicator on page 532</u>):

- *Meaning When True:* Yes

- *Meaning When False:* No

2.4.6.6.2.3.2 Period <Prd>

Presence: [0..1]

Definition: Number of days prior to the accrual date of the transaction to the final (repurchase) date.

Datatype: <u>Max3NumericText on page 536</u>

2.4.6.6.2.4 Tenor <Tnr>

Presence: [0..1]

Definition: Specifies the tenor of the interest rate index (when the interest rate is calculated).

Datatype: <u>InterestRateIndexTenor2Code on page 520</u>

CodeName	Name	Definition
INDA	IntraDay	Tenor is IntraDay.
MNTH	Month1	Tenor is 1 month.
YEAR	Month12	Tenor is 12 months.
TOMN	Month2	Tenor is 2 months.
QUTR	Month3	Tenor is 3 months.
FOMN	Month4	Tenor is 4 months.
SEMI	Month6	Tenor is 6 months.
OVNG	Overnight	Tenor is overnght.
WEEK	Week1	Tenor is 1 week.

CodeName	Name	Definition
TOWK	Week2	Tenor is 2 weeks.

2.4.6.6.2.5 Currency <Ccy>

Presence: [0..1]

Definition: Rate Index currency.

Impacted by: C2 ActiveOrHistoricCurrency

Datatype: ActiveOrHistoricCurrencyCode on page 505

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.

2.4.6.7 OvernightFrequencyRateFixing <OvrnghtFrqcyRateFxg>

Presence: [0..1]

Definition: Indicates for a floating rate transaction if an overnight frequency rate fixing should be applied. If not present, a periodic fixing frequency will be applied (default is N).

OvernightFrequencyRateFixing <OvrnghtFrqcyRateFxg> contains one of the following **FrequencyRateFixing1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		52
Or}	**NumberOfDays** *<NbOfDays>*	[1..1]	Text		53

2.4.6.7.1 Code <Cd>

Presence: [1..1]

Definition: Frequency rate fixing expressed as a code.

Datatype: FrequencyRateFixing1Code on page 516

CodeName	Name	Definition
NONE	None	No update of the rate for the duration of the trade.

CodeName	Name	Definition
OVNG	Overnight	Daily fixing according to the tenor of the index.
PRDC	Periodic	Periodic fixing of the rate in line with (according to) the Tenor of the rate.

2.4.6.7.2 NumberOfDays <NbOfDays>

Presence: [1..1]

Definition: Specific number of days assigned for the frequency fixing of the rate.

Datatype: Max3NumericText on page 536

2.4.6.8 Spread <Sprd>

Presence: [0..1]

Definition: Premium or discount applied on a given rate.

Datatype: PercentageRate on page 533

2.4.6.9 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the financial instrument.

DayCountBasis <DayCntBsis> contains one of the following elements (see InterestComputationMethodFormat4Choice on page 445 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		446
Or}	Proprietary <*Prtry*>	[1..1]	±		449

2.4.6.10 Payment <Pmt>

Presence: [0..1]

Definition: Specifies whether the instruction is free or against payment.

Datatype: DeliveryReceiptType2Code on page 511

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

2.4.6.11 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

OptionType <OptnTp> contains one of the following elements (see OptionType6Choice on page 438 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		438
Or}	Proprietary <*Prtry*>	[1..1]	±		438

2.4.6.12 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable repo.

Datatype: RepoTerminationOption1Code on page 525

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
ETSB	Extendable	Extendable termination option.

2.4.7　　　DealTransactionDate <DealTxDt>

Presence: [1..1]

Definition: Identifies the dates related to the triparty collateral instruction or transactions.

Impacted by:　　C21 RequestedExecutionDatePresenceRule　　,　　C29 SettlementDatePresenceRule　　,　　C33 TradeDatePresenceRule

DealTransactionDate <DealTxDt> contains the following **CollateralDate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeDate <*TradDt*>	[0..1]	Date		55
	RequestedExecutionDate <*ReqdExctnDt*>	[0..1]	±		55
	SettlementDate <*SttlmDt*>	[0..1]	Date		56

Constraints

- **RequestedExecutionDatePresenceRule**

   (Rule)

   If requested execution date is not present then trade date or settlement date must be present.

```
On Condition
    /RequestedExecutionDate is absent
Following Must be True
    /TradeDate Must be present
 Or    /SettlementDate Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00523

– *Error Text:* Requested Execution Date or Settlement Date is present not both

• **SettlementDatePresenceRule**

(Rule)

If settlement date is not present than trade date or requested execution date must be present.

```
On Condition
    /SettlementDate is absent
Following Must be True
    /TradeDate Must be present
 Or    /RequestedExecutionDate Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00522

– *Error Text:* At least one date must be present

• **TradeDatePresenceRule**

(Rule)

If trade date is not present than requested execution date or settlement date must be present.

```
On Condition
    /TradeDate is absent
Following Must be True
    /RequestedExecutionDate Must be present
 Or    /SettlementDate Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00521

– *Error Text:* At least one date must be present

2.4.7.1 TradeDate <TradDt>

Presence: [0..1]

Definition: Date the transaction was agreed between the trading parties.

Datatype: ISODate on page 529

2.4.7.2 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 402 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		403
Or}	DateTime *<DtTm>*	[1..1]	DateTime		403

2.4.7.3 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date on which the financial instruments are to be delivered or received.

Datatype: ISODate on page 529

2.4.8   SecuritiesMovement <SctiesMvmnt>

Presence: [0..*]

Definition: Securities movements.

Impacted by: C24 SafekeepingAccountOrBlockChainAddress1Rule   ,   C27 SafekeepingAccountOrBlockChainAddress2Rule

SecuritiesMovement <SctiesMvmnt> contains the following **SecuritiesMovement9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		57
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C7, C8, C11, C12, C18	57
	Quantity *<Qty>*	[1..1]	±	C9	59
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		59
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		60
	CollateralMovement *<CollMvmnt>*	[1..1]	Indicator		60
	ClientSecuritiesMovementIdentification *<ClntSctiesMvmntId>*	[0..1]	Text		60
	TripartyAgentServiceProviderSecuritiesMovementIdentification *<TrptyAgtSvcPrvdrSctiesMvmntId>*	[0..1]	Text		60

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.

2.4.8.1 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies whether the quantity of financial instrument is to be delivered or received.

Datatype: CollateralEntryType1Code on page 509

CodeName	Name	Definition
DELI	Delivered	Financial Instruments or amount are to be delivered out of Party A's account.
RECE	Received	Financial Instruments or amount are to be received in Party A's account.

2.4.8.2 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C7 DescriptionPresenceRule   , C8 DescriptionUsageRule, C11 ISINGuideline,
    C12 ISINPresenceRule   ,   C18 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see
SecurityIdentification19 on page 411 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		413
	OtherIdentification <*OthrId*>	[0..*]			413
	Identification <*Id*>	[1..1]	Text		413
	Suffix <*Sfx*>	[0..1]	Text		413
	Type <*Tp*>	[1..1]	±		413
	Description <*Desc*>	[0..1]	Text		414

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.

2.4.8.3 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of financial instrument.

Impacted by: C9 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 483 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		483
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		484
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		484
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		484

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).

2.4.8.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account where financial instruments are maintained.

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 394 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		394
	Type *<Tp>*	[0..1]	±		394
	Name *<Nm>*	[0..1]	Text		394

2.4.8.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see BlockChainAddressWallet3 on page 438 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		439
	Type *<Tp>*	[0..1]	±		439
	Name *<Nm>*	[0..1]	Text		439

2.4.8.6 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Indicates whether the financial instrument is delivered/received as collateral or as a loan.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

2.4.8.7 ClientSecuritiesMovementIdentification <ClntSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the party A to the financial instrument movement.

Datatype: Max35Text on page 535

2.4.8.8 TripartyAgentServiceProviderSecuritiesMovementIdentification <TrptyAgtSvcPrvdrSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the triparty agent to the financial instrument movement.

Datatype: Max35Text on page 535

2.4.9   CashMovement <CshMvmnt>

Presence: [0..*]

Definition: Cash movements.

CashMovement <CshMvmnt> contains the following **CashMovement8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CashMovement *<CshMvmnt>*	[1..1]	CodeSet		61
	CashAmount *<CshAmt>*	[1..1]	Amount	C1, C5	61
	CashAccount *<CshAcct>*	[0..1]	±		62
	CollateralMovement *<CollMvmnt>*	[1..1]	Indicator		62
	ClientCashMovementIdentification *<ClntCshMvmntId>*	[0..1]	Text		62
	TripartyAgentServiceProviderCashMovementIdentification *<TrptyAgtSvcPrvdrCshMvmntId>*	[0..1]	Text		63

2.4.9.1 CashMovement <CshMvmnt>

Presence: [1..1]

Definition: Specifies whether the cash amount is to be delivered or received.

Datatype: CollateralEntryType1Code on page 509

CodeName	Name	Definition
DELI	Delivered	Financial Instruments or amount are to be delivered out of Party A's account.
RECE	Received	Financial Instruments or amount are to be received in Party A's account.

2.4.9.2 CashAmount <CshAmt>

Presence: [1..1]

Definition: Amount of the cash movement

Impacted by: C1 ActiveCurrency   ,   C5 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 501

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.

2.4.9.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account in which cash is maintained.

CashAccount <CshAcct> contains one of the following elements (see CashAccountIdentification5Choice on page 394 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	IBAN *<IBAN>*	[1..1]	IdentifierSet	C12	395
Or}	Proprietary *<Prtry>*	[1..1]	Text		395

2.4.9.4 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Specifies whether the amount is delivered/received as part of collateral or not.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

2.4.9.5 ClientCashMovementIdentification <ClntCshMvmntId>

Presence: [0..1]

Definition: Reference assigned by party A to the cash movement.

Datatype: Max35Text on page 535

2.4.9.6 TripartyAgentServiceProviderCashMovementIdentification <TrptyAgtSvcPrvdrCshMvmntId>

Presence: [0..1]

Definition: Reference assigned by the triparty agent to the cash movement.

Datatype: Max35Text on page 535

2.4.10　OtherParties <OthrPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

OtherParties <OthrPties> contains the following **OtherParties38** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer *<Issr>*	[0..1]	±		63
	Investor *<Invstr>*	[0..*]	±		63

2.4.10.1 Issuer <Issr>

Presence: [0..1]

Definition: Issuer of the financial instrument.

Issuer <Issr> contains the following elements (see PartyIdentification136 on page 465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		465
	LEI *<LEI>*	[0..1]	IdentifierSet		465

2.4.10.2 Investor <Invstr>

Presence: [0..*]

Definition: Instructing party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see PartyIdentification149 on page 461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]			462
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	462
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		463
Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		463
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	463
	LEI *<LEI>*	[0..1]	IdentifierSet		464

2.4.11 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C31 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see SupplementaryData1 on page 450 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		450
	Envelope *<Envlp>*	[1..1]	(External Schema)		450

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.020.001.01 TripartyCollateralTransactionInstructionProcessingStatusAdviceV01

3.1 MessageDefinition Functionality

Scope:

This message is sent by a triparty agent after the receipt of a collateral instruction from its client.

In this message, the Sender is the triparty agent and the Receiver is either the collateral taker or the collateral giver or their account servicer.

Usage:

This message provides the status of the Triparty collateral transaction or instruction.

Outline

The TripartyCollateralTransactionInstructionProcessingStatusAdviceV01 MessageDefinition is composed of 13 MessageBuildingBlocks:

A. TransactionInstructionIdentification

Provides unambiguous transaction identification information.

B. CancellationRequestReference

Reference to the unambiguous identification of the cancellation request as per the account owner.

C. Pagination

Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

D. InstructionProcessingStatus

Provides the status of an instruction.

E. MatchingStatus

Provides the matching status of the instruction.

F. CancellationProcessingStatus

Provides the status of a cancellation request or status query.

G. GeneralParameters

provides general information about the instruction and collateral transaction the message refers to.

H. CollateralParties

Identifies the chain of collateral parties.

I. DealTransactionDetails

Specifies the information related to the deal.

J. DealTransactionDate

Identifies the dates related to the triparty collateral instruction or transactions.

K. SecuritiesMovement

Securities movements.

L. CashMovement

Cash movement

M. SupplementaryData

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

3.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <TrptyCollTxInstrPrcgStsAdvc>	[1..1]		C5, C13, C16	
	TransactionInstructionIdentification <*TxInstrId*>	[1..1]	±		76
	CancellationRequestReference <*CxlReqRef*>	[0..1]	Text		77
	Pagination <*Pgntn*>	[1..1]	±		77
	InstructionProcessingStatus <*InstrPrcgSts*>	[0..1]			77
{Or	**Processed** <*Prcd*>	[1..1]	±	C3	78
Or	**Future** <*Futr*>	[1..1]	±	C3	78
Or	**Rejected** <*Rjctd*>	[1..1]			79
{Or	**NoSpecifiedReason** <*NoSpcfdRsn*>	[1..1]	CodeSet		79
Or}	**Reason** <*Rsn*>	[1..*]	±		79
Or	**Cancelled** <*Canc*>	[1..1]	±		80
Or	**PendingCancellation** <*PdgCxl*>	[1..1]			80
{Or	**NoSpecifiedReason** <*NoSpcfdRsn*>	[1..1]	CodeSet		80
Or}	**Reason** <*Rsn*>	[1..1]			81
	Code <*Cd*>	[1..1]	±		81
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		81
Or	**CancellationRequest** <*CxlReq*>	[1..1]	±	C3	81
Or}	**Proprietary** <*Prtry*>	[1..1]	±		82
	MatchingStatus <*MtchgSts*>	[0..1]			82
{Or	**Matched** <*Mtchd*>	[1..1]	±	C3	82
Or	**Unmatched** <*Umtchd*>	[1..1]			83
{Or	**NoSpecifiedReason** <*NoSpcfdRsn*>	[1..1]	CodeSet		83
Or}	**Reason** <*Rsn*>	[1..*]			83
	Code <*Cd*>	[1..1]	±		84
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		84
Or}	**Proprietary** <*Prtry*>	[1..1]	±		84
	CancellationProcessingStatus <*CxlPrcgSts*>	[0..1]	±		84
	GeneralParameters <*GnlParams*>	[1..1]			85
	CollateralInstructionType <*CollInstrTp*>	[1..1]			85

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** <Cd>	[1..1]	CodeSet		86
Or}	**Proprietary** <Prtry>	[1..1]	±		86
	ExposureType <XpsrTp>	[1..1]	±		87
	CollateralSide <CollSd>	[1..1]	CodeSet		87
	SettlementProcess <SttlmPrc>	[0..1]	±		87
	Priority <Prty>	[0..1]	±		87
	AutomaticAllocation <AutomtcAllcn>	[0..1]	Indicator		88
	CollateralApproved <CollApprvd>	[0..1]	Indicator		88
	SettlementApproved <SttlmApprvd>	[0..1]	Indicator		88
	CollateralParties <CollPties>	[1..1]			88
	PartyA <PtyA>	[1..1]	±	C19, C22	89
	ClientPartyA <ClntPtyA>	[0..1]			90
	Identification <Id>	[1..1]	±		90
	LEI <LEI>	[0..1]	IdentifierSet		91
	AlternateIdentification <AltrnId>	[0..1]	±		91
	PartyB <PtyB>	[1..1]	±	C20, C23	91
	ClientPartyB <ClntPtyB>	[0..1]			93
	Identification <Id>	[1..1]	±		93
	LEI <LEI>	[0..1]	IdentifierSet		93
	AlternateIdentification <AltrnId>	[0..1]	±		93
	TripartyAgent <TrptyAgt>	[0..1]	±		93
	DealTransactionDetails <DealTxDtls>	[1..1]			94
	ClosingDate <ClsgDt>	[1..1]			94
{Or	**Date** <Dt>	[1..1]	±		95
Or}	**Code** <Cd>	[1..1]			95
{Or	**Code** <Cd>	[1..1]	CodeSet		95
Or}	**Proprietary** <Prtry>	[1..1]	±		95
	DealDetailsAmount <DealDtlsAmt>	[0..1]			95
	Transaction <Tx>	[0..1]	±		96
	Termination <Termntn>	[0..1]	±		96
	Accrued <Acrd>	[0..1]	±		96

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueSought <*ValSght*>	[0..1]	±		97
	UndisputedTransaction <*UdsptdTx*>	[0..1]	±		97
	DealTransactionDate <*DealTxDt*>	[1..1]		C18, C25, C27	98
	TradeDate <*TradDt*>	[0..1]	Date		99
	RequestedExecutionDate <*ReqdExctnDt*>	[0..1]	±		99
	SettlementDate <*SttlmDt*>	[0..1]	Date		99
	SecuritiesMovement <*SctiesMvmnt*>	[0..*]		C21, C24	99
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		101
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C9, C10, C14, C15, C17	101
	SecuritiesQuantity <*SctiesQty*>	[1..1]	±		103
	MovementStatus <*MvmntSts*>	[0..1]			103
{Or	**Amount** <*Amt*>	[1..1]	±	C3	104
Or	**Cash** <*Csh*>	[1..1]	±	C3	104
Or	**Currency** <*Ccy*>	[1..1]	±	C3	105
Or	**Excluded** <*Excld*>	[1..1]	±	C3	105
Or	**Future** <*Futr*>	[1..1]	±	C3	106
Or	**Pending** <*Pdg*>	[1..1]	±	C3	106
Or	**ManuallyAccepted** <*MnlyAccptd*>	[1..1]	±	C3	106
Or	**Eligibility** <*Elgblty*>	[1..1]	±	C3	107
Or	**Tax** <*Tax*>	[1..1]	±	C3	107
Or}	**Wait** <*Wait*>	[1..1]	±	C3	108
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		108
	SecuritiesMovementsApproved <*SctiesMvmntsApprvd*>	[0..1]	Indicator		108
	PositionType <*PosTp*>	[0..1]	Indicator		109
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		109
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		109
	ClientSecuritiesMovementIdentification <*ClntSctiesMvmntId*>	[0..1]	Text		109
	TripartyAgentServiceProviderSecuritiesMovementIdentification <*TrptyAgtSvcPrvdrSctiesMvmntId*>	[0..1]	Text		110

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MarginedValue <*MrgndVal*>	[0..1]	±		110
	CashMovement <*CshMvmnt*>	[0..*]			110
	CashMovement <*CshMvmnt*>	[1..1]	CodeSet		111
	CashAmount <*CshAmt*>	[1..1]	Amount	C1, C7	111
	CashAccount <*CshAcct*>	[0..1]	±		111
	MovementStatus <*MvmntSts*>	[0..1]	±		112
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		112
	CashMovementApproved <*CshMvmntApprvd*>	[0..1]	Indicator		112
	PositionType <*PosTp*>	[0..1]	Indicator		112
	ClientCashMovementIdentification <*ClntCshMvmntId*>	[0..1]	Text		113
	TripartyAgentServiceProviderCashMovementIdentification <*TrptyAgtSvcPrvdrCshMvmntId*>	[0..1]	Text		113
	SupplementaryData <*SplmtryData*>	[0..*]	±	C26	113

3.3　Constraints

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

C1　ActiveCurrency

(Rule)

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

Error handling:

  – *Error severity:* Fatal

  – *Error Code:* D00005

  – *Error Text:* Invalid currency code

C2　ActiveOrHistoricCurrency

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00006

– *Error Text:* Invalid currency code.

C3 AdditionalReasonInforrmationRule

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C4 AnyBIC

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00008

– *Error Text:* Invalid BIC.

C5 CancellationProcessingStatusPresenceRule

(Rule)

If cancellation processing status is absent then instruction processing status or matching status must be present. (CrossElementComplexRule)

```
On Condition
    /CancellationProcessingStatus is absent
Following Must be True
    /InstructionProcessingStatus Must be present
 Or    /MatchingStatus Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00435

– *Error Text:* If allocation status is absent then at least one of the other statuses must be present

This constraint is defined at the MessageDefinition level.

C6 Country

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00004

– *Error Text:* Invalid Country Code.

C7   CurrencyAmount

(Rule)

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

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits.

C8   CurrencyAmount

(Rule)

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

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits.

C9   DescriptionPresenceRule

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00192

– *Error Text:* At least one identification must be present.

C10   DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C11   DigitalTokenUnitUsageRule

(Rule)

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

C12 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.

C13 InstructionProcessingStatusPresenceRule

(Rule)

If instruction process allocation status is absent then matching status or cancellation processing status must be present. (CrossElementComplexRule)

```
On Condition
    /InstructionProcessingStatus is absent
Following Must be True
    /MatchingStatus Must be present
 Or    /CancellationProcessingStatus Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00431

– *Error Text:* If allocation status is absent then at least one of the other statuses must be present

This constraint is defined at the MessageDefinition level.

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 MatchingStatusPresenceRule

(Rule)

If matching status is absent then instruction processing status or cancellation processing status must be present. (CrossElementComplexRule)

```
On Condition
    /MatchingStatus is absent
Following Must be True
    /InstructionProcessingStatus Must be present
 Or   /CancellationProcessingStatus Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00432

– *Error Text:* If allocation status is absent then at least one of the other statuses must be present

This constraint is defined at the MessageDefinition level.

C17   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.

C18   RequestedExecutionDatePresenceRule

(Rule)

If requested execution date is not present then trade date or settlement date must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00523

– *Error Text:* Requested Execution Date or Settlement Date is present not both

C19   SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

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

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

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

C20 **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

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

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

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

C21 **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

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

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

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

C22 **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

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

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

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

C23 **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   SettlementDatePresenceRule

(Rule)

If settlement date is not present than trade date or requested execution date must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00522

– *Error Text:* At least one date must 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.

C27   TradeDatePresenceRule

(Rule)

If trade date is not present than requested execution date or settlement date must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00521

– *Error Text:* At least one date must be present

3.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1   TransactionInstructionIdentification <TxInstrId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

TransactionInstructionIdentification <TxInstrId> contains the following elements (see
TransactionIdentifications46 on page 418 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClientCollateralInstructionIdentification *<ClntCollInstrId>*	[1..1]	Text		419
	ClientCollateralTransactionIdentification *<ClntCollTxId>*	[0..1]	Text		419
	TripartyAgentServiceProviderCollateralInstructionIdentification *<TrptyAgtSvcPrvdrCollInstrId>*	[0..1]	Text		419
	TripartyAgentServiceProviderCollateralTransactionIdentification *<TrptyAgtSvcPrvdrCollTxId>*	[0..1]	Text		419
	CounterpartyCollateralTransactionIdentification *<CtrPtyCollTxId>*	[0..1]	Text		419
	CommonTransactionIdentification *<CmonTxId>*	[0..1]	Text		420

3.4.2 CancellationRequestReference <CxlReqRef>

Presence: [0..1]

Definition: Reference to the unambiguous identification of the cancellation request as per the account owner.

Datatype: Max35Text on page 535

3.4.3 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

Pagination <Pgntn> contains the following elements (see Pagination1 on page 442 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		442
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		442

3.4.4 InstructionProcessingStatus <InstrPrcgSts>

Presence: [0..1]

Definition: Provides the status of an instruction.

InstructionProcessingStatus <InstrPrcgSts> contains one of the following
ProcessingStatus82Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Processed** <Prcd>	[1..1]	±	C3	78
Or	**Future** <Futr>	[1..1]	±	C3	78
Or	**Rejected** <Rjctd>	[1..1]			79
{Or	**NoSpecifiedReason** <NoSpcfdRsn>	[1..1]	CodeSet		79
Or}	**Reason** <Rsn>	[1..*]	±		79
Or	**Cancelled** <Canc>	[1..1]	±		80
Or	**PendingCancellation** <PdgCxl>	[1..1]			80
{Or	**NoSpecifiedReason** <NoSpcfdRsn>	[1..1]	CodeSet		80
Or}	**Reason** <Rsn>	[1..1]			81
	Code <Cd>	[1..1]	±		81
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		81
Or	**CancellationRequest** <CxlReq>	[1..1]	±	C3	81
Or}	**Proprietary** <Prtry>	[1..1]	±		82

3.4.4.1 Processed <Prcd>

Presence: [1..1]

Definition: Transaction or instruction has been processed.

Impacted by: C3 AdditionalReasonInforrmationRule

Processed <Prcd> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a
  structured field unless bilaterally agreed.

3.4.4.2 Future <Futr>

Presence: [1..1]

Definition: All checks relative to the instruction (except collateral) are successful.

Impacted by: C3 AdditionalReasonInforrmationRule

Future <Futr> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		500
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.4.3 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction has been rejected for further processing.

Rejected <Rjctd> contains one of the following **RejectionStatus33Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**NoSpecifiedReason** *<NoSpcfdRsn>*	[1..1]	CodeSet		79
Or}	**Reason** *<Rsn>*	[1..*]	±		79

3.4.4.3.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: NoReasonCode on page 521

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

3.4.4.3.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following elements (see <u>RejectionReason54 on page 498</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			498
{Or	Code <Cd>	[1..1]	CodeSet		498
Or}	Proprietary <Prtry>	[1..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		500

3.4.4.4 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see <u>CancellationStatus29Choice on page 492</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		492
Or}	Reason <Rsn>	[1..*]			492
	Code <Cd>	[1..1]			493
{Or	Code <Cd>	[1..1]	CodeSet		493
Or}	Proprietary <Prtry>	[1..1]	±		493
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		494

3.4.4.5 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation request is pending on the instruction.

PendingCancellation <PdgCxl> contains one of the following **PendingStatus56Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**NoSpecifiedReason** <NoSpcfdRsn>	[1..1]	CodeSet		80
Or}	**Reason** <Rsn>	[1..1]			81
	Code <Cd>	[1..1]	±		81
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		81

3.4.4.5.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: <u>NoReasonCode on page 521</u>

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

3.4.4.5.2 Reason <Rsn>

Presence: [1..1]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason27** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		81
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		81

3.4.4.5.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason of the pending status expressed as a code.

Code <Cd> contains one of the following elements (see <u>PendingReason52Choice on page 495</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		495
Or}	Proprietary <Prtry>	[1..1]	±		496

3.4.4.5.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Indicates that there is no reason available or to report.

Datatype: <u>Max210Text on page 535</u>

3.4.4.6 CancellationRequest <CxlReq>

Presence: [1..1]

Definition: A cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.

Impacted by: <u>C3 AdditionalReasonInforrmationRule</u>

CancellationRequest <CxlReq> contains the following elements (see <u>ProprietaryReason4 on page 500</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

• **AdditionalReasonInforrmationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.4.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see ProprietaryStatusAndReason6 on page 488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		488
	ProprietaryReason <PrtryRsn>	[0..*]	±	C3	488

3.4.5 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following **MatchingStatus33Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Matched** <Mtchd>	[1..1]	±	C3	82
Or	**Unmatched** <Umtchd>	[1..1]			83
{Or	**NoSpecifiedReason** <NoSpcfdRsn>	[1..1]	CodeSet		83
Or}	**Reason** <Rsn>	[1..*]			83
	Code <Cd>	[1..1]	±		84
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		84
Or}	**Proprietary** <Prtry>	[1..1]	±		84

3.4.5.1 Matched <Mtchd>

Presence: [1..1]

Definition: Instruction has been matched.

Impacted by: C3 AdditionalReasonInforrmationRule

Matched <Mtchd> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		500
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.5.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Instruction has not been matched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus22Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**NoSpecifiedReason** *<NoSpcfdRsn>*	[1..1]	CodeSet		83
Or}	**Reason** *<Rsn>*	[1..*]			83
	Code *<Cd>*	[1..1]	±		84
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		84

3.4.5.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: NoReasonCode on page 521

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

3.4.5.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason21** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	±		84
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		84

3.4.5.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Code <Cd> contains one of the following elements (see <u>UnmatchedReason30Choice on page 494</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		494
Or}	Proprietary *<Prtry>*	[1..1]	±		495

3.4.5.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: <u>Max210Text on page 535</u>

3.4.5.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see <u>ProprietaryStatusAndReason6 on page 488</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *<PrtrySts>*	[1..1]	±		488
	ProprietaryReason *<PrtryRsn>*	[0..*]	±	C3	488

3.4.6   CancellationProcessingStatus <CxlPrcgSts>

Presence: [0..1]

Definition: Provides the status of a cancellation request or status query.

CancellationProcessingStatus <CxlPrcgSts> contains one of the following elements (see CancellationStatus30Choice on page 488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Cancelled <Canc>	[1..1]	±		489
Or	Processed <Prcd>	[1..1]	±	C3	489
Or	Pending <Pdg>	[1..1]			490
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		490
Or}	Reason <Rsn>	[1..1]			490
	Code <Cd>	[1..1]	±		490
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		491
Or	Rejected <Rjctd>	[1..1]			491
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		491
Or}	Reason <Rsn>	[1..*]	±		491
Or}	Proprietary <Prtry>	[1..1]	±		492

3.4.7 GeneralParameters <GnlParams>

Presence: [1..1]

Definition: provides general information about the instruction and collateral transaction the message refers to.

GeneralParameters <GnlParams> contains the following **CollateralParameters12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralInstructionType <CollInstrTp>	[1..1]			85
{Or	**Code** <Cd>	[1..1]	CodeSet		86
Or}	**Proprietary** <Prtry>	[1..1]	±		86
	ExposureType <XpsrTp>	[1..1]	±		87
	CollateralSide <CollSd>	[1..1]	CodeSet		87
	SettlementProcess <SttlmPrc>	[0..1]	±		87
	Priority <Prty>	[0..1]	±		87
	AutomaticAllocation <AutomtcAllcn>	[0..1]	Indicator		88
	CollateralApproved <CollApprvd>	[0..1]	Indicator		88
	SettlementApproved <SttlmApprvd>	[0..1]	Indicator		88

3.4.7.1 CollateralInstructionType <CollInstrTp>

Presence: [1..1]

Definition: Specifies the type of collateral instruction.

CollateralInstructionType <CollInstrTp> contains one of the following
CollateralTransactionType1Choice elements

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

3.4.7.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: CollateralTransactionType1Code on page 510

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.

3.4.7.1.2 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 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

3.4.7.2 ExposureType <XpsrTp>

Presence: [1..1]

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

ExposureType <XpsrTp> contains one of the following elements (see ExposureType23Choice on page 435 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		436
Or}	Proprietary *<Prtry>*	[1..1]	±		437

3.4.7.3 CollateralSide <CollSd>

Presence: [1..1]

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

Datatype: CollateralRole1Code on page 509

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

3.4.7.4 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 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

3.4.7.5 Priority <Prty>

Presence: [0..1]

Definition: Specifies the priority with which the instruction needs to be executed.

Priority <Prty> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

3.4.7.6 AutomaticAllocation <AutomtcAllcn>

Presence: [0..1]

Definition: Specifies whether the allocation of the collateral is manual or automatic.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

3.4.7.7 CollateralApproved <CollApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed collateral movements can be accepted.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

3.4.7.8 SettlementApproved <SttlmApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed collateral movements have settled or no

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

3.4.8   CollateralParties <CollPties>

Presence: [1..1]

Definition: Identifies the chain of collateral parties.

CollateralParties <CollPties> contains the following **CollateralParties8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±	C19, C22	89
	ClientPartyA <ClntPtyA>	[0..1]			90
	Identification <Id>	[1..1]	±		90
	LEI <LEI>	[0..1]	IdentifierSet		91
	AlternateIdentification <AltrnId>	[0..1]	±		91
	PartyB <PtyB>	[1..1]	±	C20, C23	91
	ClientPartyB <ClntPtyB>	[0..1]			93
	Identification <Id>	[1..1]	±		93
	LEI <LEI>	[0..1]	IdentifierSet		93
	AlternateIdentification <AltrnId>	[0..1]	±		93
	TripartyAgent <TrptyAgt>	[0..1]	±		93

3.4.8.1 PartyA <PtyA>

Presence: [1..1]

Definition: Instructing party sending the collateral instruction.

Impacted by: C19 SafekeepingAccountOrBlockChainAddress1Rule , C22 SafekeepingAccountOrBlockChainAddress2Rule

PartyA <PtyA> contains the following elements (see PartyIdentificationAndAccount202 on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		458
	LEI <LEI>	[0..1]	IdentifierSet		458
	AlternateIdentification <AltrnId>	[0..1]	±		458
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		458
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		459
	AccountOwner <AcctOwnr>	[0..1]	±		459
	PartyCapacity <PtyCpcty>	[0..1]			459
{Or	Code <Cd>	[1..1]	CodeSet		460
Or}	Proprietary <Prtry>	[1..1]	±		460

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.

3.4.8.2 ClientPartyA <ClntPtyA>

Presence: [0..1]

Definition: Party that instructs party A to send the message.

ClientPartyA <ClntPtyA> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		90
	LEI <*LEI*>	[0..1]	IdentifierSet		91
	AlternateIdentification <*AltrnId*>	[0..1]	±		91

3.4.8.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		464
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		465

3.4.8.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

3.4.8.2.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		453
	Country *<Ctry>*	[1..1]	CodeSet	C3	453
	AlternateIdentification *<AltrnId>*	[1..1]	Text		453

3.4.8.3 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

Impacted by: C20 SafekeepingAccountOrBlockChainAddress1Rule   ,   C23 SafekeepingAccountOrBlockChainAddress2Rule

PartyB <PtyB> contains the following elements (see <u>PartyIdentificationAndAccount203 on page 454</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		455
	LEI <LEI>	[0..1]	IdentifierSet		455
	AlternateIdentification <AltrnId>	[0..1]	±		455
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		455
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		456
	PartyCapacity <PtyCpcty>	[0..1]			456
{Or	Code <Cd>	[1..1]	CodeSet		456
Or}	Proprietary <Prtry>	[1..1]	±		456

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.

3.4.8.4 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

ClientPartyB <ClntPtyB> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		93
	LEI <*LEI*>	[0..1]	IdentifierSet		93
	AlternateIdentification <*AltrnId*>	[0..1]	±		93

3.4.8.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		464
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		465

3.4.8.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

3.4.8.4.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		453
	Country <*Ctry*>	[1..1]	CodeSet	C3	453
	AlternateIdentification <*AltrnId*>	[1..1]	Text		453

3.4.8.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see <u>PartyIdentification136 on page 465</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		465
	LEI *<LEI>*	[0..1]	IdentifierSet		465

3.4.9 DealTransactionDetails <DealTxDtls>

Presence: [1..1]

Definition: Specifies the information related to the deal.

DealTransactionDetails <DealTxDtls> contains the following **DealTransactionDetails7** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClosingDate *<ClsgDt>*	[1..1]			94
{Or	**Date** *<Dt>*	[1..1]	±		95
Or}	**Code** *<Cd>*	[1..1]			95
{Or	**Code** *<Cd>*	[1..1]	CodeSet		95
Or}	**Proprietary** *<Prtry>*	[1..1]	±		95
	DealDetailsAmount *<DealDtlsAmt>*	[0..1]			95
	Transaction *<Tx>*	[0..1]	±		96
	Termination *<Termntn>*	[0..1]	±		96
	Accrued *<Acrd>*	[0..1]	±		96
	ValueSought *<ValSght>*	[0..1]	±		97
	UndisputedTransaction *<UdsptdTx>*	[0..1]	±		97

3.4.9.1 ClosingDate <ClsgDt>

Presence: [1..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]	±		95
Or}	**Code** *<Cd>*	[1..1]			95
{Or	**Code** *<Cd>*	[1..1]	CodeSet		95
Or}	**Proprietary** *<Prtry>*	[1..1]	±		95

3.4.9.1.1 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 402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		403
Or}	DateTime <DtTm>	[1..1]	DateTime		403

3.4.9.1.2 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		95
Or}	**Proprietary** <Prtry>	[1..1]	±		95

3.4.9.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Date is defined using a code.

Datatype: DateType2Code on page 511

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

3.4.9.1.2.2 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 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

3.4.9.2 DealDetailsAmount <DealDtlsAmt>

Presence: [0..1]

Definition: Provide deal amount details.

DealDetailsAmount <DealDtlsAmt> contains the following **CollateralAmount14** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Transaction *<Tx>*	[0..1]	±		96
	Termination *<Termntn>*	[0..1]	±		96
	Accrued *<Acrd>*	[0..1]	±		96
	ValueSought *<ValSght>*	[0..1]	±		97
	UndisputedTransaction *<UdsptdTx>*	[0..1]	±		97

3.4.9.2.1 Transaction <Tx>

Presence: [0..1]

Definition: Amount of the principal.

Transaction <Tx> contains the following elements (see AmountAndDirection49 on page 399 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		401

3.4.9.2.2 Termination <Termntn>

Presence: [0..1]

Definition: Amount of principal plus interests at termination.

Termination <Termntn> contains the following elements (see AmountAndDirection49 on page 399 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		401

3.4.9.2.3 Accrued <Acrd>

Presence: [0..1]

Definition: Specifies the accrued interest on the value of the principal trade, in the currency of the principal trade.

Accrued <Acrd> contains the following elements (see AmountAndDirection49 on page 399 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		401

3.4.9.2.4 ValueSought <ValSght>

Presence: [0..1]

Definition: Value of collateral offered or sought.

ValueSought <ValSght> contains the following elements (see AmountAndDirection49 on page 399 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		401

3.4.9.2.5 UndisputedTransaction <UdsptdTx>

Presence: [0..1]

Definition: Transaction amount effectively processed by the TPA taking into account the matching tolerance threshold.

UndisputedTransaction <UdsptdTx> contains the following elements (see AmountAndDirection49 on page 399 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		401

3.4.10 DealTransactionDate <DealTxDt>

Presence: [1..1]

Definition: Identifies the dates related to the triparty collateral instruction or transactions.

Impacted by: C18 RequestedExecutionDatePresenceRule , C25
SettlementDatePresenceRule , C27 TradeDatePresenceRule

DealTransactionDate <DealTxDt> contains the following **CollateralDate2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TradeDate *<TradDt>*	[0..1]	Date		99
	RequestedExecutionDate *<ReqdExctnDt>*	[0..1]	±		99
	SettlementDate *<SttlmDt>*	[0..1]	Date		99

Constraints

- **RequestedExecutionDatePresenceRule**

  (Rule)

  If requested execution date is not present then trade date or settlement date must be present.

  ```
  On Condition
      /RequestedExecutionDate is absent
  Following Must be True
      /TradeDate Must be present
   Or    /SettlementDate Must be present
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00523

  – *Error Text:* Requested Execution Date or Settlement Date is present not both

- **SettlementDatePresenceRule**

  (Rule)

  If settlement date is not present than trade date or requested execution date must be present.

  ```
  On Condition
      /SettlementDate is absent
  Following Must be True
      /TradeDate Must be present
   Or    /RequestedExecutionDate Must be present
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00522

  – *Error Text:* At least one date must be present

- **TradeDatePresenceRule**

  (Rule)

  If trade date is not present than requested execution date or settlement date must be present.

```
On Condition
    /TradeDate is absent
Following Must be True
    /RequestedExecutionDate Must be present
 Or   /SettlementDate Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00521

– *Error Text:* At least one date must be present

3.4.10.1 TradeDate <TradDt>

Presence: [0..1]

Definition: Date the transaction was agreed between the trading parties.

Datatype: ISODate on page 529

3.4.10.2 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 402 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		403
Or}	DateTime *<DtTm>*	[1..1]	DateTime		403

3.4.10.3 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date on which the financial instruments are to be delivered or received.

Datatype: ISODate on page 529

3.4.11 SecuritiesMovement <SctiesMvmnt>

Presence: [0..*]

Definition: Securities movements.

Impacted by: C21 SafekeepingAccountOrBlockChainAddress1Rule , C24 SafekeepingAccountOrBlockChainAddress2Rule

SecuritiesMovement <SctiesMvmnt> contains the following **SecuritiesMovement8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		101
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C14, C15, C17	101
	SecuritiesQuantity <SctiesQty>	[1..1]	±		103
	MovementStatus <MvmntSts>	[0..1]			103
{Or	**Amount** <Amt>	[1..1]	±	C3	104
Or	**Cash** <Csh>	[1..1]	±	C3	104
Or	**Currency** <Ccy>	[1..1]	±	C3	105
Or	**Excluded** <Excld>	[1..1]	±	C3	105
Or	**Future** <Futr>	[1..1]	±	C3	106
Or	**Pending** <Pdg>	[1..1]	±	C3	106
Or	**ManuallyAccepted** <MnlyAccptd>	[1..1]	±	C3	106
Or	**Eligibility** <Elgblty>	[1..1]	±	C3	107
Or	**Tax** <Tax>	[1..1]	±	C3	107
Or}	**Wait** <Wait>	[1..1]	±	C3	108
	CollateralMovement <CollMvmnt>	[1..1]	Indicator		108
	SecuritiesMovementsApproved <SctiesMvmntsApprvd>	[0..1]	Indicator		108
	PositionType <PosTp>	[0..1]	Indicator		109
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		109
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		109
	ClientSecuritiesMovementIdentification <ClntSctiesMvmntId>	[0..1]	Text		109
	TripartyAgentServiceProviderSecuritiesMovementIdentification <TrptyAgtSvcPrvdrSctiesMvmntId>	[0..1]	Text		110
	MarginedValue <MrgndVal>	[0..1]	±		110

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.

3.4.11.1 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies whether the quantity of financial instrument are to be delivered or received

Datatype: ReceiveDelivery1Code on page 522

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

3.4.11.2 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C9 DescriptionPresenceRule   , C10 DescriptionUsageRule, C14 ISINGuideline, C15 ISINPresenceRule   ,   C17 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see SecurityIdentification19 on page 411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN </ISIN>	[0..1]	IdentifierSet		413
	OtherIdentification <OthrId>	[0..*]			413
	Identification <Id>	[1..1]	Text		413
	Suffix <Sfx>	[0..1]	Text		413
	Type <Tp>	[1..1]	±		413
	Description <Desc>	[0..1]	Text		414

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.

3.4.11.3 SecuritiesQuantity <SctiesQty>

Presence: [1..1]

Definition: Quantity of financial instrument.

SecuritiesQuantity <SctiesQty> contains one of the following elements (see Quantity51Choice on page 485 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C11	485
Or}	OriginalAndCurrentFace *<OrgnlAndCurFace>*	[1..1]	±		485

3.4.11.4 MovementStatus <MvmntSts>

Presence: [0..1]

Definition: Securities movement status.

MovementStatus <MvmntSts> contains one of the following **SecuritiesMovementStatus1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Amount** *<Amt>*	[1..1]	±	C3	104
Or	**Cash** *<Csh>*	[1..1]	±	C3	104
Or	**Currency** *<Ccy>*	[1..1]	±	C3	105
Or	**Excluded** *<Excld>*	[1..1]	±	C3	105
Or	**Future** *<Futr>*	[1..1]	±	C3	106
Or	**Pending** *<Pdg>*	[1..1]	±	C3	106
Or	**ManuallyAccepted** *<MnlyAccptd>*	[1..1]	±	C3	106
Or	**Eligibility** *<Elgblty>*	[1..1]	±	C3	107
Or	**Tax** *<Tax>*	[1..1]	±	C3	107
Or}	**Wait** *<Wait>*	[1..1]	±	C3	108

3.4.11.4.1 Amount <Amt>

Presence: [1..1]

Definition: Checks on the amount of the securities have failed for at least one security.

Impacted by: C3 AdditionalReasonInforrmationRule

Amount <Amt> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		500
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.2 Cash <Csh>

Presence: [1..1]

Definition: Instruction is meant to cure a cash fail, but no cash fail position exists in the transaction

Impacted by: C3 AdditionalReasonInforrmationRule

Cash <Csh> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.3 Currency <Ccy>

Presence: [1..1]

Definition: At least one security in the message does not have the same currency as the transaction and this is a requirement in the triparty agreement or in the eligibility sets of this transaction.

Impacted by: C3 AdditionalReasonInforrmationRule

Currency <Ccy> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.4 Excluded <ExcId>

Presence: [1..1]

Definition: At least one security has been excluded from use as collateral for all transactions in the triparty agreement (or in the eligibility set).

Impacted by: C3 AdditionalReasonInforrmationRule

Excluded <ExcId> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.5 Future <Futr>

Presence: [1..1]

Definition: Security satisfies all validation checks and can therefore be accepted for the related transaction.

Impacted by: C3 AdditionalReasonInforrmationRule

Future <Futr> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.6 Pending <Pdg>

Presence: [1..1]

Definition: Validation checks on the security have not yet started or are still ongoing.

Impacted by: C3 AdditionalReasonInforrmationRule

Pending <Pdg> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.7 ManuallyAccepted <MnlyAccptd>

Presence: [1..1]

Definition: Security does not satisfy the eligibility criteria stipulated in the triparty agreement. However the bank has manually accepted this security.

Impacted by: C3 AdditionalReasonInforrmationRule

ManuallyAccepted <MnlyAccptd> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		500
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.8 Eligibility <Elgblty>

Presence: [1..1]

Definition: At least one security does not satisfy the eligibility criteria as defined in the triparty agreement (or in the eligibility set) for this transaction.

Impacted by: C3 AdditionalReasonInforrmationRule

Eligibility <Elgblty> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		500
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.9 Tax <Tax>

Presence: [1..1]

Definition: At least one security cannot be used as collateral because a tax event is due in the next few days.

Impacted by: C3 AdditionalReasonInforrmationRule

Tax <Tax> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

• **AdditionalReasonInforrmationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.4.10 Wait <Wait>

Presence: [1..1]

Definition: At present the security satisfies the currency and eligibility criteria checks.

Impacted by: C3 AdditionalReasonInforrmationRule

Wait <Wait> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

• **AdditionalReasonInforrmationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

3.4.11.5 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Indicates whether the financial instrument is delivered/received as collateral.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

• *Meaning When True:* Yes

• *Meaning When False:* No

3.4.11.6 SecuritiesMovementsApproved <SctiesMvmntsApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed securities movements can be accepted.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

3.4.11.7 PositionType <PosTp>

Presence: [0..1]

Definition: Indicates whether the position is fixed (post settlement).

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

3.4.11.8 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account where financial instruments are maintained.

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 394 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		394
	Type *<Tp>*	[0..1]	±		394
	Name *<Nm>*	[0..1]	Text		394

3.4.11.9 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see BlockChainAddressWallet3 on page 438 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		439
	Type *<Tp>*	[0..1]	±		439
	Name *<Nm>*	[0..1]	Text		439

3.4.11.10 ClientSecuritiesMovementIdentification <ClntSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the party A to the financial instrument movement.

Datatype: Max35Text on page 535

3.4.11.11 TripartyAgentServiceProviderSecuritiesMovementIdentification <TrptyAgtSvcPrvdrSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the triparty-agent/service-provider to the financial instrument movement.

Datatype: Max35Text on page 535

3.4.11.12 MarginedValue <MrgndVal>

Presence: [0..1]

Definition: Value of the collateral position.

MarginedValue <MrgndVal> contains the following elements (see AmountAndDirection44 on page 395 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	396
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		396
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	397
	ForeignExchangeDetails <FXDtls>	[0..1]	±		397

3.4.12 CashMovement <CshMvmnt>

Presence: [0..*]

Definition: Cash movement

CashMovement <CshMvmnt> contains the following **CashMovement7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CashMovement <CshMvmnt>	[1..1]	CodeSet		111
	CashAmount <CshAmt>	[1..1]	Amount	C1, C7	111
	CashAccount <CshAcct>	[0..1]	±		111
	MovementStatus <MvmntSts>	[0..1]	±		112
	CollateralMovement <CollMvmnt>	[1..1]	Indicator		112
	CashMovementApproved <CshMvmntApprvd>	[0..1]	Indicator		112
	PositionType <PosTp>	[0..1]	Indicator		112
	ClientCashMovementIdentification <ClntCshMvmntId>	[0..1]	Text		113
	TripartyAgentServiceProviderCashMovementIdentification <TrptyAgtSvcPrvdrCshMvmntId>	[0..1]	Text		113

3.4.12.1 CashMovement \<CshMvmnt\>

Presence: [1..1]

Definition: Specifies whether the cash amount is to be delivered or received.

Datatype: <u>CreditDebit3Code on page 511</u>

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

3.4.12.2 CashAmount \<CshAmt\>

Presence: [1..1]

Definition: Amount of the cash movement.

Impacted by: <u>C1 ActiveCurrency</u>   ,   <u>C7 CurrencyAmount</u>

Datatype: <u>ActiveCurrencyAndAmount on page 501</u>

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.

3.4.12.3 CashAccount \<CshAcct\>

Presence: [0..1]

Definition: Account in which cash is maintained.

CashAccount <CshAcct> contains one of the following elements (see
CashAccountIdentification5Choice on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C12	395
Or}	Proprietary <Prtry>	[1..1]	Text		395

3.4.12.4 MovementStatus <MvmntSts>

Presence: [0..1]

Definition: Cash movement status

MovementStatus <MvmntSts> contains the following elements (see ProprietaryStatusAndReason6 on page 488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		488
	ProprietaryReason <PrtryRsn>	[0..*]	±	C3	488

3.4.12.5 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Specifies whether the amount is delivered/received as part of collateral or not.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

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

3.4.12.6 CashMovementApproved <CshMvmntApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed cash movements can be accepted.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

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

3.4.12.7 PositionType <PosTp>

Presence: [0..1]

Definition: Indicates whether the position is fixed (post settlement).

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

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

3.4.12.8 ClientCashMovementIdentification <ClntCshMvmntId>

Presence: [0..1]

Definition: Reference assigned by party A to the cash movement.

Datatype: Max35Text on page 535

3.4.12.9 TripartyAgentServiceProviderCashMovementIdentification <TrptyAgtSvcPrvdrCshMvmntId>

Presence: [0..1]

Definition: Identification assigned by the triparty-agent/service-provider to the cash movement.

Datatype: Max35Text on page 535

3.4.13   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 450 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		450
	Envelope *<Envlp>*	[1..1]	(External Schema)		450

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.021.001.01 TripartyCollateralAllegementNotificationV01

4.1   MessageDefinition Functionality

Scope:

This message is sent by a triparty agent after the receipt of a collateral transaction or instruction from the collateral giver or taker to advise that a counterparty has alleged an instruction or a transaction against the account owner's account at the TPA and that the TPA could not find the corresponding transaction or instruction of the account owner.

The allegement is used for initiation, modification and termination.

In this message, the Sender is the triparty agent and the Receiver is either the collateral taker or the collateral giver or their account servicer.

Usage:

An account servicer sends a SecuritiesSettlementTransactionAllegementNotification to an account owner to advise the account owner that a counterparty has alleged an instruction against the account owner's account at the account servicer and that the account servicer could not find the corresponding instruction of the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants

- an agent (sub-custodian) acting on behalf of their global custodian customer, or

- a custodian acting on behalf of an investment management institution or a broker/dealer.

Outline

The TripartyCollateralAllegementNotificationV01 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. TransactionInstructionIdentification

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

B. Pagination

   Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

C. GeneralParameters

   Specifies the different parameters of the collateral instruction or transaction.

D. CollateralParties

   Identifies the chain of collateral parties. Party A and B will be the opposite from that provided in the unmatched instruction.

E. DealTransactionDetails

Specifies the information related to the deal.

F. DealTransactionDate

Identifies the dates related to the triparty collateral instruction or transactions.

G. SecuritiesMovement

Securities movements.

H. CashMovement

Cash movements.

I. SupplementaryData

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

4.2   Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <TrptyCollAllgmtNtfctn>	[1..1]			
	TransactionInstructionIdentification *<TxInstrId>*	[1..1]	±		124
	Pagination *<Pgntn>*	[1..1]	±		124
	GeneralParameters *<GnlParams>*	[1..1]			124
	CollateralInstructionType *<CollInstrTp>*	[1..1]			125
{Or	**Code** *<Cd>*	[1..1]	CodeSet		125
Or}	**Proprietary** *<Prtry>*	[1..1]	±		126
	ExposureType *<XpsrTp>*	[1..1]	±		126
	CollateralSide *<CollSd>*	[1..1]	CodeSet		126
	ValueSoughtMarginRate *<ValSghtMrgnRate>*	[0..1]			127
{Or	**Rate** *<Rate>*	[1..1]	Rate		127
Or}	**Type** *<Tp>*	[1..1]	±		127
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		127
	TransferTitle *<TrfTitl>*	[0..1]	Indicator		127
	SettlementProcess *<SttlmPrc>*	[0..1]	±		128
	CollateralParties *<CollPties>*	[1..1]			128
	PartyA *<PtyA>*	[1..1]	±	C17, C19	129
	ClientPartyA *<ClntPtyA>*	[0..1]			130
	Identification *<Id>*	[1..1]	±		130
	LEI *<LEI>*	[0..1]	IdentifierSet		130
	AlternateIdentification *<AltrnId>*	[0..1]	±		130
	PartyB *<PtyB>*	[1..1]	±	C18, C20	131
	ClientPartyB *<ClntPtyB>*	[0..1]			132
	Identification *<Id>*	[1..1]	±		132
	LEI *<LEI>*	[0..1]	IdentifierSet		132
	AlternateIdentification *<AltrnId>*	[0..1]	±		133
	TripartyAgent *<TrptyAgt>*	[0..1]	±		133
	DealTransactionDetails *<DealTxDtls>*	[1..1]		C12, C14, C23, C15	133

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Text		136
	ClosingDate <*ClsgDt*>	[1..1]			136
{Or	**Date** <*Dt*>	[1..1]	±		136
Or}	**Code** <*Cd*>	[1..1]			136
{Or	**Code** <*Cd*>	[1..1]	CodeSet		137
Or}	**Proprietary** <*Prtry*>	[1..1]	±		137
	DealDetailsAmount <*DealDtlsAmt*>	[0..1]			137
	Transaction <*Tx*>	[0..1]	±		138
	Termination <*Termntn*>	[0..1]	±		138
	Accrued <*Acrd*>	[0..1]	±		138
	CompoundSimpleAccrualCalculation <*CmpndSmplAcrlClctn*>	[0..1]	CodeSet		139
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		139
	InterestPaymentDelay <*IntrstPmtDely*>	[0..1]	Text		139
	ValueSought <*ValSght*>	[0..1]	±		139
	PricingRateAndIndex <*PricgRateAndIndx*>	[0..1]			140
{Or	**Rate** <*Rate*>	[1..1]	Rate		140
Or}	**RateIndexDetails** <*RateIndxDtls*>	[1..1]			140
	Type <*Tp*>	[1..1]			141
{Or	**Code** <*Cd*>	[1..1]	CodeSet		141
Or}	**Proprietary** <*Prtry*>	[1..1]	±		144
	LookBackDays <*LookBckDays*>	[0..1]	Text		144
	CrystallisationDate <*CrstllstnDt*>	[0..1]			144
	Day <*Day*>	[1..1]	Indicator		144
	Period <*Prd*>	[0..1]	Text		144
	Tenor <*Tnr*>	[0..1]	CodeSet		145
	Currency <*Ccy*>	[0..1]	CodeSet	C2	145
	OvernightFrequencyRateFixing <*OvrnghtFrqcyRateFxg*>	[0..1]			145
{Or	**Code** <*Cd*>	[1..1]	CodeSet		146
Or}	**NumberOfDays** <*NbOfDays*>	[1..1]	Text		146
	Spread <*Sprd*>	[0..1]	Rate		146
	DayCountBasis <*DayCntBsis*>	[0..1]	±		146

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Payment *<Pmt>*	[0..1]	CodeSet		146
	OptionType *<OptnTp>*	[0..1]	±		147
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		147
	DealTransactionDate *<DealTxDt>*	[1..1]		C16, C21, C24	147
	TradeDate *<TradDt>*	[0..1]	Date		149
	RequestedExecutionDate *<ReqdExctnDt>*	[0..1]	±		149
	SettlementDate *<SttlmDt>*	[0..1]	Date		149
	SecuritiesMovement *<SctiesMvmnt>*	[0..*]			149
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		150
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C7, C8, C10, C11, C13	150
	Quantity *<Qty>*	[1..1]	±	C9	152
	CollateralMovement *<CollMvmnt>*	[1..1]	Indicator		152
	ClientSecuritiesMovementIdentification *<ClntSctiesMvmntId>*	[0..1]	Text		152
	TripartyAgentServiceProviderSecuritiesMovementIdentification *<TrptyAgtSvcPrvdrSctiesMvmntId>*	[0..1]	Text		153
	CashMovement *<CshMvmnt>*	[0..*]			153
	CashMovement *<CshMvmnt>*	[1..1]	CodeSet		153
	CashAmount *<CshAmt>*	[1..1]	Amount	C1, C5	153
	CollateralMovement *<CollMvmnt>*	[1..1]	Indicator		154
	ClientCashMovementIdentification *<ClntCshMvmntId>*	[0..1]	Text		154
	TripartyAgentServiceProviderCashMovementIdentification *<TrptyAgtSvcPrvdrCshMvmntId>*	[0..1]	Text		154
	SupplementaryData *<SplmtryData>*	[0..*]	±	C22	154

4.3   Constraints

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

C1   **ActiveCurrency**

(Rule)

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with

the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00005

– *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00006

– *Error Text:* Invalid currency code.

C3 AnyBIC

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00008

– *Error Text:* Invalid BIC.

C4 Country

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00004

– *Error Text:* Invalid Country Code.

C5 CurrencyAmount

(Rule)

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

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits.

C6   CurrencyAmount

(Rule)

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

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits.

C7   DescriptionPresenceRule

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00192

– *Error Text:* At least one identification must be present.

C8   DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C9   DigitalTokenUnitUsageRule

(Rule)

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

C10   ISINGuideline

(Rule)

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

C11   ISINPresenceRule

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00194

– *Error Text:* At least one identification must be present.

C12 **OptionTypePresenceRule**

(Rule)

If OptionType is present then TerminationOption is not allowed. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00529

– *Error Text:* If OptionType is present then TerminationOption is not allowed.

C13 **OtherIdentificationPresenceRule**

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00193

– *Error Text:* At least one identification must be present.

C14 **OvernightFrequencyRateFixingForFloatingOnly**

(Rule)

The Overnight Frequency Rate Fixing flag can be used only for floating rates.

Error handling:

– *Error severity:* Fatal

– *Error Code:*

– *Error Text:*

C15 **OvernightFrequencyRateFixingGuideline**

(Guideline)

If the indicator is not present then the default interpretation is that the rate fixing frequency is periodic.

C16 **RequestedExecutionDatePresenceRule**

(Rule)

If requested execution date is not present then trade date or settlement date must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00523

– *Error Text:* Requested Execution Date or Settlement Date is present not both

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 SettlementDatePresenceRule

(Rule)

If settlement date is not present than trade date or requested execution date must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00522

– *Error Text:* At least one date must be present

C22 SupplementaryDataRule

(Rule)

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

C23 TerminationOptionPresenceRule

(Rule)

If TerminationOption is present then OptionType is not allowed. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00530

– *Error Text:* If TerminationOption is present then OptionType is not allowed.

C24 TradeDatePresenceRule

(Rule)

If trade date is not present than requested execution date or settlement date must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00521

– *Error Text:* At least one date must be present

4.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 TransactionInstructionIdentification <TxInstrId>

Presence: [1..1]

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

TransactionInstructionIdentification <TxInstrId> contains the following elements (see TransactionIdentifications44 on page 421 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[1..1]	Text		421
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		421
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[0..1]	Text		421
	ClientCollateralTransactionIdentification <*ClntCollTxId*>	[0..1]	Text		421
	CounterpartyCollateralInstructionIdentification <*CtrPtyCollInstrId*>	[0..1]	Text		422
	CounterpartyCollateralTransactionIdentification <*CtrPtyCollTxId*>	[0..1]	Text		422
	CommonTransactionIdentification <*CmonTxId*>	[0..1]	Text		422

4.4.2 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

Pagination <Pgntn> contains the following elements (see Pagination1 on page 442 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber <*PgNb*>	[1..1]	Text		442
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		442

4.4.3 GeneralParameters <GnlParams>

Presence: [1..1]

Definition: Specifies the different parameters of the collateral instruction or transaction.

GeneralParameters <GnlParams> contains the following **CollateralParameters11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralInstructionType <CollInstrTp>	[1..1]			125
{Or	**Code** <Cd>	[1..1]	CodeSet		125
Or}	**Proprietary** <Prtry>	[1..1]	±		126
	ExposureType <XpsrTp>	[1..1]	±		126
	CollateralSide <CollSd>	[1..1]	CodeSet		126
	ValueSoughtMarginRate <ValSghtMrgnRate>	[0..1]			127
{Or	**Rate** <Rate>	[1..1]	Rate		127
Or}	**Type** <Tp>	[1..1]	±		127
	EligibilitySetProfile <ElgbltySetPrfl>	[0..1]	±		127
	TransferTitle <TrfTitl>	[0..1]	Indicator		127
	SettlementProcess <SttlmPrc>	[0..1]	±		128

4.4.3.1 CollateralInstructionType <CollInstrTp>

Presence: [1..1]

Definition: Specifies the type of collateral instruction.

CollateralInstructionType <CollInstrTp> contains one of the following **CollateralTransactionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** <Cd>	[1..1]	CodeSet		125
Or}	**Proprietary** <Prtry>	[1..1]	±		126

4.4.3.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: CollateralTransactionType1Code on page 510

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.

CodeName	Name	Definition
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.

4.4.3.1.2 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 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

4.4.3.2 ExposureType <XpsrTp>

Presence: [1..1]

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

ExposureType <XpsrTp> contains one of the following elements (see ExposureType23Choice on page 435 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		436
Or}	Proprietary *<Prtry>*	[1..1]	±		437

4.4.3.3 CollateralSide <CollSd>

Presence: [1..1]

Definition: Specifies whether the alleged side is the collateral taker or giver. So it will be the opposite side of the instruction.

Datatype: CollateralRole1Code on page 509

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

4.4.3.4 ValueSoughtMarginRate <ValSghtMrgnRate>

Presence: [0..1]

Definition: Percentage by which the collateral value sought is increased, in selecting securities for a collateral basket, to reflect the taker's margin requirements.

ValueSoughtMarginRate <ValSghtMrgnRate> contains one of the following **RateOrType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Rate** <Rate>	[1..1]	Rate		127
Or}	**Type** <Tp>	[1..1]	±		127

4.4.3.4.1 Rate <Rate>

Presence: [1..1]

Definition: Pricing expressed as a rate.

Datatype: PercentageRate on page 533

4.4.3.4.2 Type <Tp>

Presence: [1..1]

Definition: Pricing expressed as a rate index type or a rate name. Lookback and crystallization days.

Type <Tp> contains the following elements (see GenericIdentification1 on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		418
	SchemeName <SchmeNm>	[0..1]	Text		418
	Issuer <Issr>	[0..1]	Text		418

4.4.3.5 EligibilitySetProfile <ElgbltySetPrfl>

Presence: [0..1]

Definition: Number identifying the collateral eligibility set profile of the counterparty.

EligibilitySetProfile <ElgbltySetPrfl> contains the following elements (see GenericIdentification1 on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		418
	SchemeName <SchmeNm>	[0..1]	Text		418
	Issuer <Issr>	[0..1]	Text		418

4.4.3.6 TransferTitle <TrfTitl>

Presence: [0..1]

Definition: Change of title for the collateral. If N then collateral is pledged.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

4.4.3.7 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 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

4.4.4 CollateralParties <CollPties>

Presence: [1..1]

Definition: Identifies the chain of collateral parties. Party A and B will be the opposite from that provided in the unmatched instruction.

CollateralParties <CollPties> contains the following **CollateralParties8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartyA *<PtyA>*	[1..1]	±	C17, C19	129
	ClientPartyA *<ClntPtyA>*	[0..1]			130
	Identification *<Id>*	[1..1]	±		130
	LEI *<LEI>*	[0..1]	IdentifierSet		130
	AlternateIdentification *<Altrnld>*	[0..1]	±		130
	PartyB *<PtyB>*	[1..1]	±	C18, C20	131
	ClientPartyB *<ClntPtyB>*	[0..1]			132
	Identification *<Id>*	[1..1]	±		132
	LEI *<LEI>*	[0..1]	IdentifierSet		132
	AlternateIdentification *<Altrnld>*	[0..1]	±		133
	TripartyAgent *<TrptyAgt>*	[0..1]	±		133

4.4.4.1 PartyA <PtyA>

Presence: [1..1]

Definition: Instructing party sending the collateral instruction.

Impacted by: C17 SafekeepingAccountOrBlockChainAddress1Rule , C19 SafekeepingAccountOrBlockChainAddress2Rule

PartyA <PtyA> contains the following elements (see PartyIdentificationAndAccount202 on page 457 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		458
	LEI *<LEI>*	[0..1]	IdentifierSet		458
	AlternateIdentification *<AltrnId>*	[0..1]	±		458
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		458
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		459
	AccountOwner *<AcctOwnr>*	[0..1]	±		459
	PartyCapacity *<PtyCpcty>*	[0..1]			459
{Or	Code *<Cd>*	[1..1]	CodeSet		460
Or}	Proprietary *<Prtry>*	[1..1]	±		460

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.

4.4.4.2 ClientPartyA <ClntPtyA>

Presence: [0..1]

Definition: Party that instructs party A to send the message.

ClientPartyA <ClntPtyA> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		130
	LEI *<LEI>*	[0..1]	IdentifierSet		130
	AlternateIdentification *<AltrnId>*	[0..1]	±		130

4.4.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		464
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		465

4.4.4.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

4.4.4.2.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <Altrnld> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		453
	Country <*Ctry*>	[1..1]	CodeSet	C3	453
	AlternateIdentification <*Altrnld*>	[1..1]	Text		453

4.4.4.3 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

Impacted by: C18 SafekeepingAccountOrBlockChainAddress1Rule , C20 SafekeepingAccountOrBlockChainAddress2Rule

PartyB <PtyB> contains the following elements (see PartyIdentificationAndAccount203 on page 454 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		455
	LEI <*LEI*>	[0..1]	IdentifierSet		455
	AlternateIdentification <*Altrnld*>	[0..1]	±		455
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		455
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		456
	PartyCapacity <*PtyCpcty*>	[0..1]			456
{Or	Code <*Cd*>	[1..1]	CodeSet		456
Or}	Proprietary <*Prtry*>	[1..1]	±		456

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.

4.4.4.4 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

ClientPartyB <ClntPtyB> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		132
	LEI <*LEI*>	[0..1]	IdentifierSet		132
	AlternateIdentification <*AltrnId*>	[0..1]	±		133

4.4.4.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see <u>PartyIdentification120Choice on page 464</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		464
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		465

4.4.4.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: <u>LEIIdentifier on page 531</u>

4.4.4.4.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		453
	Country *<Ctry>*	[1..1]	CodeSet	C3	453
	AlternateIdentification *<AltrnId>*	[1..1]	Text		453

4.4.4.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see PartyIdentification136 on page 465 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		465
	LEI *<LEI>*	[0..1]	IdentifierSet		465

4.4.5 DealTransactionDetails <DealTxDtls>

Presence: [1..1]

Definition: Specifies the information related to the deal.

Impacted by: C12 OptionTypePresenceRule , C14 OvernightFrequencyRateFixingForFloatingOnly, C23 TerminationOptionPresenceRule , C15 OvernightFrequencyRateFixingGuideline

DealTransactionDetails <DealTxDtls> contains the following **DealTransactionDetails6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MinimumNoticePeriod <MinNtcePrd>	[0..1]	Text		136
	ClosingDate <ClsgDt>	[1..1]			136
{Or	**Date** <Dt>	[1..1]	±		136
Or}	**Code** <Cd>	[1..1]			136
{Or	**Code** <Cd>	[1..1]	CodeSet		137
Or}	**Proprietary** <Prtry>	[1..1]	±		137
	DealDetailsAmount <DealDtlsAmt>	[0..1]			137
	Transaction <Tx>	[0..1]	±		138
	Termination <Termntn>	[0..1]	±		138
	Accrued <Acrd>	[0..1]	±		138
	CompoundSimpleAccrualCalculation <CmpndSmplAcrlClctn>	[0..1]	CodeSet		139
	PaymentFrequency <PmtFrqcy>	[0..1]	±		139
	InterestPaymentDelay <IntrstPmtDely>	[0..1]	Text		139
	ValueSought <ValSght>	[0..1]	±		139
	PricingRateAndIndex <PricgRateAndIndx>	[0..1]			140
{Or	**Rate** <Rate>	[1..1]	Rate		140
Or}	**RateIndexDetails** <RateIndxDtls>	[1..1]			140
	Type <Tp>	[1..1]			141
{Or	**Code** <Cd>	[1..1]	CodeSet		141
Or}	**Proprietary** <Prtry>	[1..1]	±		144
	LookBackDays <LookBckDays>	[0..1]	Text		144
	CrystallisationDate <CrstllstnDt>	[0..1]			144
	Day <Day>	[1..1]	Indicator		144
	Period <Prd>	[0..1]	Text		144
	Tenor <Tnr>	[0..1]	CodeSet		145
	Currency <Ccy>	[0..1]	CodeSet	C2	145
	OvernightFrequencyRateFixing <OvrnghtFrqcyRateFxg>	[0..1]			145
{Or	**Code** <Cd>	[1..1]	CodeSet		146
Or}	**NumberOfDays** <NbOfDays>	[1..1]	Text		146
	Spread <Sprd>	[0..1]	Rate		146

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DayCountBasis <DayCntBsis>	[0..1]	±		146
	Payment <Pmt>	[0..1]	CodeSet		146
	OptionType <OptnTp>	[0..1]	±		147
	TerminationOption <TermntnOptn>	[0..1]	CodeSet		147

Constraints

- **OptionTypePresenceRule**

  (Rule)

  If OptionType is present then TerminationOption is not allowed.

  ```
  On Condition
      /OptionType is present
  Following Must be True
      /TerminationOption Must be absent
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00529

  – *Error Text:* If OptionType is present then TerminationOption is not allowed.

- **OvernightFrequencyRateFixingForFloatingOnly**

  (Rule)

  The Overnight Frequency Rate Fixing flag can be used only for floating rates.

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:*

  – *Error Text:*

- **OvernightFrequencyRateFixingGuideline**

  (Guideline)

  If the indicator is not present then the default interpretation is that the rate fixing frequency is periodic.

- **TerminationOptionPresenceRule**

  (Rule)

  If TerminationOption is present then OptionType is not allowed.

  ```
  On Condition
      /TerminationOption is present
  Following Must be True
      /OptionType Must be absent
  ```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00530

– *Error Text:* If TerminationOption is present then OptionType is not allowed.

4.4.5.1 MinimumNoticePeriod <MinNtcePrd>

Presence: [0..1]

Definition: Identifies the number of days in which the cash investor and dealer can agree to revisit the terms of an agreement.

Datatype: Exact3NumericText on page 533

4.4.5.2 ClosingDate <ClsgDt>

Presence: [1..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]	±		136
Or}	**Code** *<Cd>*	[1..1]			136
{Or	**Code** *<Cd>*	[1..1]	CodeSet		137
Or}	**Proprietary** *<Prtry>*	[1..1]	±		137

4.4.5.2.1 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 402 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		403
Or}	DateTime *<DtTm>*	[1..1]	DateTime		403

4.4.5.2.2 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		137
Or}	**Proprietary** <Prtry>	[1..1]	±		137

4.4.5.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Date is defined using a code.

Datatype: DateType2Code on page 511

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

4.4.5.2.2.2 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 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

4.4.5.3 DealDetailsAmount <DealDtlsAmt>

Presence: [0..1]

Definition: Specifies the details for the deal amounts.

DealDetailsAmount <DealDtlsAmt> contains the following **CollateralAmount12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Transaction <Tx>	[0..1]	±		138
	Termination <Termntn>	[0..1]	±		138
	Accrued <Acrd>	[0..1]	±		138
	CompoundSimpleAccrualCalculation <CmpndSmplAcrlClctn>	[0..1]	CodeSet		139
	PaymentFrequency <PmtFrqcy>	[0..1]	±		139
	InterestPaymentDelay <IntrstPmtDely>	[0..1]	Text		139
	ValueSought <ValSght>	[0..1]	±		139

4.4.5.3.1 Transaction <Tx>

Presence: [0..1]

Definition: Amount of the principal.

Transaction <Tx> contains the following elements (see AmountAndDirection49 on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails <FXDtls>	[0..1]	±		401

4.4.5.3.2 Termination <Termntn>

Presence: [0..1]

Definition: Amount of principal plus interests at termination.

Termination <Termntn> contains the following elements (see AmountAndDirection49 on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails <FXDtls>	[0..1]	±		401

4.4.5.3.3 Accrued <Acrd>

Presence: [0..1]

Definition: Specifies the accrued interest on the value of the principal trade, in the currency of the principal trade.

Accrued <Acrd> contains the following elements (see AmountAndDirection49 on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails <FXDtls>	[0..1]	±		401

4.4.5.3.4 CompoundSimpleAccrualCalculation <CmpndSmplAcrlClctn>

Presence: [0..1]

Definition: Specifies whether the interest calculation method is simple or compounding.

Datatype: CalculationMethod1Code on page 508

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.

4.4.5.3.5 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies when the accrued interest is paid.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see Frequency38Choice on page 416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		416
Or}	Proprietary <Prtry>	[1..1]	±		417

4.4.5.3.6 InterestPaymentDelay <IntrstPmtDely>

Presence: [0..1]

Definition: Number of days after the accrual payment is due.

Datatype: Max3NumericText on page 536

4.4.5.3.7 ValueSought <ValSght>

Presence: [0..1]

Definition: Value of collateral offered or sought.

ValueSought <ValSght> contains the following elements (see AmountAndDirection49 on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails <FXDtls>	[0..1]	±		401

4.4.5.4 PricingRateAndIndex <PricgRateAndIndx>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount as agreed between the counterparties and the tenor of the interest rate index.

PricingRateAndIndex <PricgRateAndIndx> contains one of the following **RateOrName4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Rate** *<Rate>*	[1..1]	Rate		140
Or}	**RateIndexDetails** *<RateIndxDtls>*	[1..1]			140
	Type *<Tp>*	[1..1]			141
{Or	**Code** *<Cd>*	[1..1]	CodeSet		141
Or}	**Proprietary** *<Prtry>*	[1..1]	±		144
	LookBackDays *<LookBckDays>*	[0..1]	Text		144
	CrystallisationDate *<CrstllstnDt>*	[0..1]			144
	Day *<Day>*	[1..1]	Indicator		144
	Period *<Prd>*	[0..1]	Text		144
	Tenor *<Tnr>*	[0..1]	CodeSet		145
	Currency *<Ccy>*	[0..1]	CodeSet	C2	145

4.4.5.4.1 Rate <Rate>

Presence: [1..1]

Definition: Pricing expressed as a rate.

Datatype: PercentageRate on page 533

4.4.5.4.2 RateIndexDetails <RateIndxDtls>

Presence: [1..1]

Definition: Pricing expressed as a rate index type or a rate name. Lookback and crystallization days.

RateIndexDetails <RateIndxDtls> contains the following **RateTypeAndLookback2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			141
{Or	**Code** <Cd>	[1..1]	CodeSet		141
Or}	**Proprietary** <Prtry>	[1..1]	±		144
	LookBackDays <LookBckDays>	[0..1]	Text		144
	CrystallisationDate <CrstllstnDt>	[0..1]			144
	Day <Day>	[1..1]	Indicator		144
	Period <Prd>	[0..1]	Text		144
	Tenor <Tnr>	[0..1]	CodeSet		145
	Currency <Ccy>	[0..1]	CodeSet	C2	145

4.4.5.4.2.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the rate type as an index type or by its name.

Type <Tp> contains one of the following **BenchmarkCurveName13Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** <Cd>	[1..1]	CodeSet		141
Or}	**Proprietary** <Prtry>	[1..1]	±		144

4.4.5.4.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reference rate or basis rate on which a variable rate is base as a code.

Datatype: BenchmarkCurveName7Code on page 506

CodeName	Name	Definition
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
BCOL	CABROVER	Bank of Canada Overnight Lending Rate (CABROVER).
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CORA	CORRA	Canadian Overnight Repo Rate Average (CAONREPO).
CZNA	Czeonia	Czech National Bank Reference Interest Rate

CodeName	Name	Definition
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
ESTR	ESTER	Euro Short Term Rate
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EFFR	FEDL01	Effective Federal Funds Rate (FEDL01).
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
HKIO	HIBOR	Hong Kong Interbank Offered Rate (HIHD01M).
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
ETIO	JBATIBOR	Euroyen Tokyo Interbank Offered Rate (EUYN03M).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.

CodeName	Name	Definition
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
BJUO	MUTSCALM	Bank of Japan Uncollateralized Overnight Call Rate (MUTSCALM).
NIBO	NIBOR	Norwegian Interbank Offered Rate.
OBFR	OBFR01	Overnight Bank Funding Rate (OBFR01).
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
RCTR	RBATCTR	RBA Cash Rate Target (RBATCTR).
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TOAR	TONAR	Tokyo overnight weighted average rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.

4.4.5.4.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reference rate or basis rate on which a variable rate is base as a proprietary code.

Proprietary <Prtry> contains the following elements (see GenericIdentification1 on page 417 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		418
	SchemeName *<SchmeNm>*	[0..1]	Text		418
	Issuer *<Issr>*	[0..1]	Text		418

4.4.5.4.2.2 LookBackDays <LookBckDays>

Presence: [0..1]

Definition: Number of days prior to the current day to source the rate.

Datatype: Max3NumericText on page 536

4.4.5.4.2.3 CrystallisationDate <CrstllstnDt>

Presence: [0..1]

Definition: Identifies the penultimate accrual date of the transaction to the final (repurchase) date. Crystallising the penultimate fixing into a fixed rate for the final business day. This will allow for parties to send timely settlement instructions for the repurchase leg of the transaction. Default value is 1 day.

CrystallisationDate <CrstllstnDt> contains the following **CrystallisationDay1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Day *<Day>*	[1..1]	Indicator		144
	Period *<Prd>*	[0..1]	Text		144

4.4.5.4.2.3.1 Day <Day>

Presence: [1..1]

Definition: Fix of the penultimate accrual date of the transaction to the final (repurchase) date. Crystallizing the penultimate fixing into a fixed rate for the final business day. This will allow for parties to send timely settlement instructions for the repurchase leg of the transaction. Default value is 1 day. If not 1 then crystallization period must be used.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

4.4.5.4.2.3.2 Period <Prd>

Presence: [0..1]

Definition: Number of days prior to the accrual date of the transaction to the final (repurchase) date.

Datatype: Max3NumericText on page 536

4.4.5.4.2.4 Tenor <Tnr>

Presence: [0..1]

Definition: Specifies the tenor of the interest rate index (when the interest rate is calculated).

Datatype: InterestRateIndexTenor2Code on page 520

CodeName	Name	Definition
INDA	IntraDay	Tenor is IntraDay.
MNTH	Month1	Tenor is 1 month.
YEAR	Month12	Tenor is 12 months.
TOMN	Month2	Tenor is 2 months.
QUTR	Month3	Tenor is 3 months.
FOMN	Month4	Tenor is 4 months.
SEMI	Month6	Tenor is 6 months.
OVNG	Overnight	Tenor is overnght.
WEEK	Week1	Tenor is 1 week.
TOWK	Week2	Tenor is 2 weeks.

4.4.5.4.2.5 Currency <Ccy>

Presence: [0..1]

Definition: Rate Index currency.

Impacted by: C2 ActiveOrHistoricCurrency

Datatype: ActiveOrHistoricCurrencyCode on page 505

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.

4.4.5.5 OvernightFrequencyRateFixing <OvrnghtFrqcyRateFxg>

Presence: [0..1]

Definition: Indicates for a floating rate transaction if an overnight frequency rate fixing should be applied. If not present, a periodic fixing frequency will be applied (default is N).

OvernightFrequencyRateFixing <OvrnghtFrqcyRateFxg> contains one of the following **FrequencyRateFixing1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** <Cd>	[1..1]	CodeSet		146
Or}	**NumberOfDays** <NbOfDays>	[1..1]	Text		146

4.4.5.5.1 Code <Cd>

Presence: [1..1]

Definition: Frequency rate fixing expressed as a code.

Datatype: FrequencyRateFixing1Code on page 516

CodeName	Name	Definition
NONE	None	No update of the rate for the duration of the trade.
OVNG	Overnight	Daily fixing according to the tenor of the index.
PRDC	Periodic	Periodic fixing of the rate in line with (according to) the Tenor of the rate.

4.4.5.5.2 NumberOfDays <NbOfDays>

Presence: [1..1]

Definition: Specific number of days assigned for the frequency fixing of the rate.

Datatype: Max3NumericText on page 536

4.4.5.6 Spread <Sprd>

Presence: [0..1]

Definition: Margin allowed over or under a given rate.

Datatype: PercentageRate on page 533

4.4.5.7 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the financial instrument.

DayCountBasis <DayCntBsis> contains one of the following elements (see InterestComputationMethodFormat4Choice on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		446
Or}	Proprietary <Prtry>	[1..1]	±		449

4.4.5.8 Payment <Pmt>

Presence: [0..1]

Definition: Specifies whether the instruction is free or against payment.

Datatype: DeliveryReceiptType2Code on page 511

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

4.4.5.9 OptionType <OptnTp>

Presence: [0..1]

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

OptionType <OptnTp> contains one of the following elements (see OptionType6Choice on page 438 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		438
Or}	Proprietary <*Prtry*>	[1..1]	±		438

4.4.5.10 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable repo.

Datatype: RepoTerminationOption1Code on page 525

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
ETSB	Extendable	Extendable termination option.

4.4.6 DealTransactionDate <DealTxDt>

Presence: [1..1]

Definition: Identifies the dates related to the triparty collateral instruction or transactions.

Impacted by: C16 RequestedExecutionDatePresenceRule , C21 SettlementDatePresenceRule , C24 TradeDatePresenceRule

DealTransactionDate <DealTxDt> contains the following **CollateralDate2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	Date		149
	RequestedExecutionDate <ReqdExctnDt>	[0..1]	±		149
	SettlementDate <SttlmDt>	[0..1]	Date		149

Constraints

- **RequestedExecutionDatePresenceRule**

  (Rule)

  If requested execution date is not present then trade date or settlement date must be present.

  ```
  On Condition
      /RequestedExecutionDate is absent
  Following Must be True
      /TradeDate Must be present
   Or    /SettlementDate Must be present
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00523

  – *Error Text:* Requested Execution Date or Settlement Date is present not both

- **SettlementDatePresenceRule**

  (Rule)

  If settlement date is not present than trade date or requested execution date must be present.

  ```
  On Condition
      /SettlementDate is absent
  Following Must be True
      /TradeDate Must be present
   Or    /RequestedExecutionDate Must be present
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00522

  – *Error Text:* At least one date must be present

- **TradeDatePresenceRule**

  (Rule)

  If trade date is not present than requested execution date or settlement date must be present.

  ```
  On Condition
      /TradeDate is absent
  Following Must be True
      /RequestedExecutionDate Must be present
   Or    /SettlementDate Must be present
  ```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00521

– *Error Text:* At least one date must be present

4.4.6.1 TradeDate <TradDt>

Presence: [0..1]

Definition: Date the transaction was agreed between the trading parties.

Datatype: ISODate on page 529

4.4.6.2 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 402 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		403
Or}	DateTime *<DtTm>*	[1..1]	DateTime		403

4.4.6.3 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date on which the financial instruments are to be delivered or received.

Datatype: ISODate on page 529

4.4.7 SecuritiesMovement <SctiesMvmnt>

Presence: [0..*]

Definition: Securities movements.

SecuritiesMovement <SctiesMvmnt> contains the following **SecuritiesMovement7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		150
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C10, C11, C13	150
	Quantity <Qty>	[1..1]	±	C9	152
	CollateralMovement <CollMvmnt>	[1..1]	Indicator		152
	ClientSecuritiesMovementIdentification <ClntSctiesMvmntId>	[0..1]	Text		152
	TripartyAgentServiceProviderSecuritiesMovementIdentification <TrptyAgtSvcPrvdrSctiesMvmntId>	[0..1]	Text		153

4.4.7.1 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies whether the quantity of financial instrument is to be delivered or received.

Datatype: CollateralEntryType1Code on page 509

CodeName	Name	Definition
DELI	Delivered	Financial Instruments or amount are to be delivered out of Party A's account.
RECE	Received	Financial Instruments or amount are to be received in Party A's account.

4.4.7.2 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C7 DescriptionPresenceRule   , C8 DescriptionUsageRule, C10 ISINGuideline, C11 ISINPresenceRule   ,   C13 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see SecurityIdentification19 on page 411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		413
	OtherIdentification <OthrId>	[0..*]			413
	Identification <Id>	[1..1]	Text		413
	Suffix <Sfx>	[0..1]	Text		413
	Type <Tp>	[1..1]	±		413
	Description <Desc>	[0..1]	Text		414

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.

4.4.7.3 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of financial instrument.

Impacted by: C9 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 483 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Unit *<Unit>*	[1..1]	Quantity		483
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		484
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		484
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		484

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).

4.4.7.4 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Indicates whether the financial instrument is delivered/received as collateral or as a loan.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

4.4.7.5 ClientSecuritiesMovementIdentification <ClntSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the party A to the financial instrument movement.

Datatype: Max35Text on page 535

4.4.7.6 TripartyAgentServiceProviderSecuritiesMovementIdentification <TrptyAgtSvcPrvdrSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the triparty agent to the financial instrument movement.

Datatype: Max35Text on page 535

4.4.8 CashMovement <CshMvmnt>

Presence: [0..*]

Definition: Cash movements.

CashMovement <CshMvmnt> contains the following **CashMovement5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CashMovement *<CshMvmnt>*	[1..1]	CodeSet		153
	CashAmount *<CshAmt>*	[1..1]	Amount	C1, C5	153
	CollateralMovement *<CollMvmnt>*	[1..1]	Indicator		154
	ClientCashMovementIdentification *<ClntCshMvmntId>*	[0..1]	Text		154
	TripartyAgentServiceProviderCashMovementIdentification *<TrptyAgtSvcPrvdrCshMvmntId>*	[0..1]	Text		154

4.4.8.1 CashMovement <CshMvmnt>

Presence: [1..1]

Definition: Specifies whether the cash amount is to be delivered or received.

Datatype: CollateralEntryType1Code on page 509

CodeName	Name	Definition
DELI	Delivered	Financial Instruments or amount are to be delivered out of Party A's account.
RECE	Received	Financial Instruments or amount are to be received in Party A's account.

4.4.8.2 CashAmount <CshAmt>

Presence: [1..1]

Definition: Amount of the cash movement

Impacted by: C1 ActiveCurrency   ,   C5 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 501

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.

4.4.8.3 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Specifies whether the amount is delivered/received as part of collateral or not.

Datatype: One of the following values must be used (see <u>YesNoIndicator on page 532</u>):

• *Meaning When True:* Yes

• *Meaning When False:* No

4.4.8.4 ClientCashMovementIdentification <ClntCshMvmntId>

Presence: [0..1]

Definition: Reference assigned by party A to the cash movement.

Datatype: <u>Max35Text on page 535</u>

4.4.8.5 TripartyAgentServiceProviderCashMovementIdentification <TrptyAgtSvcPrvdrCshMvmntId>

Presence: [0..1]

Definition: Reference assigned by the triparty agent to the cash movement.

Datatype: <u>Max35Text on page 535</u>

4.4.9   SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C22 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see SupplementaryData1 on page 450 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		450
	Envelope *<Envlp>*	[1..1]	(External Schema)		450

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.022.001.01 TripartyCollateralAndExposureReportV01

5.1 MessageDefinition Functionality

Scope:

This message is sent by a triparty agent to both the collateral giver and the collateral taker or to an account servicer, who manage the account at the triparty agent on behalf of a trading party, in the following circumstances:

- after all collateral movements have been affected (after settlement-initiated) to show the end (fixed) positions (current status) or,

- taking into account all collateral management instructions (including pending initiation and/or initiated.

Usage:

This message is sent to provide the details of the valuation of both the collateral and the exposure.

Outline

The TripartyCollateralAndExposureReportV01 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. Pagination

Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

B. StatementGeneralDetails

Provides general information on the report.

C. CollateralParties

Identifies the chain of collateral parties.

D. OverallCollateralAggregation

Overall Collateral contains the global collateral status of all transactions covered in the message, in the reporting currency, that is, the total of the exposure amount, of the posted collateral, of the margin amounts, of the accrued interest, of the fees or commissions and of the principals. In addition, it provides collateral-specific information.

E. ExposureTypeAggregation

Specifies the valuation details per exposure type aggregation.

F. CounterpartyAggregation

Specifies the valuation details per counterparty aggregation.

G. Transactions

Specifies the transaction, the collateral and related valuation details.

H. AccountBaseCurrencyTotalAmounts

Total valuation amounts provided in the base currency of the account

I. SupplementaryData

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

5.2   Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <TrptyCollAndXpsrRpt>	[1..1]		C4, C6, C14	
	Pagination *<Pgntn>*	[1..1]	±		175
	StatementGeneralDetails *<StmtGnlDtls>*	[1..1]	±	C3, C17, C21	175
	CollateralParties *<CollPties>*	[1..1]		C9, C30, C40	177
	PartyA *<PtyA>*	[0..1]	±	C32, C34	178
	ClientPartyA *<ClntPtyA>*	[0..1]	±	C32, C34	180
	TripartyAgent *<TrptyAgt>*	[0..1]	±		181
	OverallCollateralAggregation *<OvrllCollAggtn>*	[0..1]			181
	ValuationAmounts *<ValtnAmts>*	[1..1]		C8	182
	ValueOfCollateralHeld *<ValOfCollHeld>*	[1..1]	Amount	C2, C16	183
	TotalExposure *<TtlXpsr>*	[1..1]	Amount	C2, C16	184
	Margin *<Mrgn>*	[0..1]	±		185
	TotalCollateralRequired *<TtlCollReqrd>*	[0..1]	Amount	C2, C16	185
	TotalAccruedInterest *<TtlAcrdIntrst>*	[0..1]	Amount	C2, C16	186
	TotalFeesCommissions *<TtlFeesComssns>*	[0..1]	Amount	C2, C16	187
	TotalOfPrincipals *<TtlOfPrncpls>*	[0..1]	Amount	C2, C16	187
	TotalPendingCollateralIn *<TtlPdgCollIn>*	[0..1]	Amount	C2, C16	188
	TotalPendingCollateralOut *<TtlPdgCollOut>*	[0..1]	Amount	C2, C16	189
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	189
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	190
	TotalCashFailed *<TtlCshFaild>*	[0..1]	Amount	C2, C16	191
	MarginRate *<MrgnRate>*	[0..1]	Rate		192

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	GlobalCollateralStatus <*GblCollSts*>	[0..1]	CodeSet		192
	ValuationDate <*ValtnDt*>	[1..1]	±		192
	CollateralAdditionalDetails <*CollAddtlDtls*>	[0..1]	Text		192
	ExposureTypeAggregation <*XpsrTpAggtn*>	[0..*]			192
	ExposureType <*XpsrTp*>	[1..1]	±		193
	SettlementProcess <*SttlmPrc*>	[0..1]	±		194
	ValuationAmounts <*ValtnAmts*>	[1..*]		C7	194
	ValueOfCollateralHeld <*ValOfCollHeld*>	[1..1]	Amount	C2, C16	195
	TotalExposure <*TtlXpsr*>	[1..1]	Amount	C2, C16	196
	Margin <*Mrgn*>	[0..1]	±		196
	TotalCollateralRequired <*TtlCollReqrd*>	[0..1]	Amount	C2, C16	196
	TotalAccruedInterest <*TtlAcrdIntrst*>	[0..1]	Amount	C2, C16	197
	TotalValueOfOwnCollateral <*TtlValOfOwnColl*>	[0..1]	Amount	C2, C16	198
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	199
	TotalOfPrincipals <*TtlOfPrncpls*>	[0..1]	Amount	C2, C16	199
	TotalPendingCollateralIn <*TtlPdgCollIn*>	[0..1]	Amount	C2, C16	200
	TotalPendingCollateralOut <*TtlPdgCollOut*>	[0..1]	Amount	C2, C16	201
	TotalCashFailed <*TtlCshFaild*>	[0..1]	Amount	C2, C16	202
	MarginRate <*MrgnRate*>	[0..1]	Rate		202
	GlobalExposureTypeStatus <*GblXpsrTpSts*>	[0..1]	CodeSet		202
	CounterpartyAggregation <*CtrPtyAggtn*>	[0..*]		C27, C38	203
	OptionType <*OptnTp*>	[0..1]	±		205
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		206
	BasketIdentificationAndEligibilitySetProfile <*BsktIdAndElgbltySetPrfl*>	[0..1]			206
	PreferentialBasketIdentificationNumber <*PrfrntlBsktIdNb*>	[0..1]	±		206
	FallbackStartingBasketIdentification <*FllbckStartgBsktId*>	[0..1]	±		207
	ExclusionBasketIdentification <*ExclsnBsktId*>	[0..1]	±		207

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	EligibilitySetProfile <*ElgbltySetPrfl*>	[0..1]	±		207
	CollateralParties <*CollPties*>	[1..1]		C10, C11	208
	PartyB <*PtyB*>	[1..1]			209
	Identification <*Id*>	[1..1]	±		209
	LEI <*LEI*>	[0..1]	IdentifierSet		210
	AlternateIdentification <*AltrnId*>	[0..1]	±		210
	ClientPartyB <*ClntPtyB*>	[0..1]			210
	Identification <*Id*>	[1..1]	±		210
	LEI <*LEI*>	[0..1]	IdentifierSet		210
	AlternateIdentification <*AltrnId*>	[0..1]	±		211
	TripartyAgent <*TrptyAgt*>	[0..1]	±		211
	CollateralAccount <*CollAcct*>	[0..1]	±		211
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		211
	ValuationAmounts <*ValtnAmts*>	[1..*]		C7	212
	ValueOfCollateralHeld <*ValOfCollHeld*>	[1..1]	Amount	C2, C16	213
	TotalExposure <*TtlXpsr*>	[1..1]	Amount	C2, C16	213
	Margin <*Mrgn*>	[0..1]	±		214
	TotalCollateralRequired <*TtlCollReqrd*>	[0..1]	Amount	C2, C16	214
	TotalAccruedInterest <*TtlAcrdIntrst*>	[0..1]	Amount	C2, C16	215
	TotalValueOfOwnCollateral <*TtlValOfOwnColl*>	[0..1]	Amount	C2, C16	216
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	217
	TotalOfPrincipals <*TtlOfPrncpls*>	[0..1]	Amount	C2, C16	217
	TotalPendingCollateralIn <*TtlPdgCollIn*>	[0..1]	Amount	C2, C16	218
	TotalPendingCollateralOut <*TtlPdgCollOut*>	[0..1]	Amount	C2, C16	219
	TotalCashFailed <*TtlCshFaild*>	[0..1]	Amount	C2, C16	219
	MarginRate <*MrgnRate*>	[0..1]	Rate		220
	GlobalCounterpartyStatus <*GblCtrPtySts*>	[0..1]	CodeSet		220

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Transactions <*Txs*>	[0..*]		C28, C39	220
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		227
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[1..1]	Text		227
	CounterpartyCollateralTransactionReference <*CtrPtyCollTxRef*>	[0..1]	Text		227
	CommonTransactionIdentification <*CmonTxId*>	[0..1]	Text		227
	ExposureType <*XpsrTp*>	[1..1]	±		228
	OptionType <*OptnTp*>	[0..1]	±		228
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		228
	BasketIdentificationAndEligibilitySetProfile <*BsktIdAndElgbltySetPrfl*>	[0..1]			228
	PreferentialBasketIdentificationNumber <*PrfrntlBsktIdNb*>	[0..1]	±		229
	FallbackStartingBasketIdentification <*FllbckStartgBsktId*>	[0..1]	±		229
	ExclusionBasketIdentification <*ExclsnBsktId*>	[0..1]	±		229
	EligibilitySetProfile <*ElgbltySetPrfl*>	[0..1]	±		230
	CollateralParties <*CollPties*>	[1..1]		C10, C11	230
	PartyB <*PtyB*>	[1..1]			232
	Identification <*Id*>	[1..1]	±		232
	LEI <*LEI*>	[0..1]	IdentifierSet		232
	AlternateIdentification <*AltrnId*>	[0..1]	±		232
	ClientPartyB <*ClntPtyB*>	[0..1]			233
	Identification <*Id*>	[1..1]	±		233
	LEI <*LEI*>	[0..1]	IdentifierSet		233
	AlternateIdentification <*AltrnId*>	[0..1]	±		233
	TripartyAgent <*TrptyAgt*>	[0..1]	±		233
	CollateralAccount <*CollAcct*>	[0..1]	±		234
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		234
	ExecutionRequestedDate <*ExctnReqdDt*>	[1..1]			234
{Or	**Date** <*Dt*>	[1..1]	±		235
Or}	**Code** <*Cd*>	[1..1]			235
{Or	**Code** <*Cd*>	[1..1]	CodeSet		235

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** <*Prtry*>	[1..1]	±		235
	ClosingDate <*ClsgDt*>	[1..1]			236
{Or	**Date** <*Dt*>	[1..1]	±		236
Or}	**Code** <*Cd*>	[1..1]			236
{Or	**Code** <*Cd*>	[1..1]	CodeSet		237
Or}	**Proprietary** <*Prtry*>	[1..1]	±		237
	ValuationAmounts <*ValtnAmts*>	[1..1]			237
	ValueOfCollateralHeld <*ValOfCollHeld*>	[1..1]	Amount	C2, C16	238
	TotalExposure <*TtlXpsr*>	[1..1]	Amount	C2, C16	239
	TransactionAmount <*TxAmt*>	[0..1]	Amount	C2, C16	240
	TransactionAmountBreakdown <*TxAmtBrkdwn*>	[0..*]			241
	LotNumber <*LotNb*>	[1..1]			241
	Identification <*Id*>	[1..1]	Text		241
	Issuer <*Issr*>	[0..1]	Text		241
	TransactionAmount <*TxAmt*>	[0..1]	Amount	C2, C16	241
	Period <*Prd*>	[0..1]	±		242
	Margin <*Mrgn*>	[0..1]	±		242
	TotalAccruedInterest <*TtlAcrdIntrst*>	[0..1]	Amount	C2, C16	243
	TotalCollateralRequired <*TtlCollReqrd*>	[0..1]	Amount	C2, C16	243
	TotalValueOfOwnCollateral <*TtlValOfOwnColl*>	[0..1]	Amount	C2, C16	244
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	245
	TotalPendingCollateralIn <*TtlPdgCollIn*>	[0..1]	Amount	C2, C16	246
	TotalPendingCollateralOut <*TtlPdgCollOut*>	[0..1]	Amount	C2, C16	246
	TotalOfPrincipals <*TtlOfPrncpls*>	[0..1]	Amount	C2, C16	247
	TerminationTransactionAmount <*TermntnTxAmt*>	[0..1]	Amount	C2, C16	248
	TotalCashFailed <*TtlCshFaild*>	[0..1]	Amount	C2, C16	248

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PricingRate <*PricgRate*>	[0..1]			249
{Or	**Rate** <*Rate*>	[1..1]	Rate		250
Or}	**RateIndexDetails** <*RateIndxDtls*>	[1..1]			250
	Type <*Tp*>	[1..1]			251
{Or	**Code** <*Cd*>	[1..1]	CodeSet		251
Or}	**Proprietary** <*Prtry*>	[1..1]	±		253
	LookBackDays <*LookBckDays*>	[0..1]	Text		253
	CrystallisationDate <*CrstllstnDt*>	[0..1]			254
	Day <*Day*>	[1..1]	Indicator		254
	Period <*Prd*>	[0..1]	Text		254
	Tenor <*Tnr*>	[0..1]	CodeSet		254
	Currency <*Ccy*>	[0..1]	CodeSet	C2	255
	MarginRate <*MrgnRate*>	[0..1]	Rate		255
	SpreadRate <*SprdRate*>	[0..1]	Rate		255
	DayCountBasis <*DayCntBsis*>	[0..1]	±		256
	AutomaticAllocation <*AutomtcAllcn*>	[0..1]	Indicator		256
	TransactionStatus <*TxSts*>	[0..2]			256
	CoverageStatus <*CvrgSts*>	[0..1]	CodeSet		256
	ExecutionStatus <*ExctnSts*>	[0..1]			257
{Or	**Code** <*Cd*>	[1..1]	CodeSet		257
Or}	**Proprietary** <*Prtry*>	[1..1]	±		257
	SecuritiesBalance <*SctiesBal*>	[0..*]		C12, C13, C33, C35	257
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C18, C19, C25, C26, C29	260
	Quantity <*Qty*>	[1..1]	±		262
	CollateralIndicator <*CollInd*>	[0..1]	Indicator		262
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C36	262
	AccountOwner <*AcctOwnr*>	[0..1]			263
	Identification <*Id*>	[1..1]	±		263

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..1]	IdentifierSet		264
	AlternateIdentification <*AltrnId*>	[0..1]	±		264
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		264
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		264
	SettlementStatus <*SttlmSts*>	[0..1]	CodeSet		265
	DenominationCurrency <*DnmtnCcy*>	[0..1]	CodeSet	C2	265
	RatingDetails <*RatgDtls*>	[0..*]			265
	Rating <*Ratg*>	[1..1]	Text		266
	SourceOfRating <*SrcOfRatg*>	[1..1]	±		266
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		266
	ValuationDetails <*ValtnDtls*>	[0..1]			266
	MarketPrice <*MktPric*>	[0..1]	±		267
	SourceOfPrice <*SrcOfPric*>	[0..1]	±		268
	SettlementDate <*SttlmDt*>	[0..1]	±		268
	ValuationDetailsAmount <*ValtnDtlsAmt*>	[1..1]			268
	ActualMarketValuePostValuationFactor <*ActlMktValPstValtnFctr*>	[1..1]	Amount	C2, C16	269
	ActualMarketValueBeforeValuationFactor <*ActlMktValBfrValtnFctr*>	[0..1]	Amount	C2, C16	270
	ExposureCollateralInTransactionCurrency <*XpsrCollInTxCcy*>	[0..1]	Amount	C2, C16	270
	ExposureCollateralInReportingCurrency <*XpsrCollInRptgCcy*>	[0..1]	Amount	C2, C16	271
	MarketValueAmountPostValuationFactor <*MktValAmtPstValtnFctr*>	[0..1]	Amount	C2, C16	272
	MarketValueAmountBeforeValuationFactor <*MktValAmtBfrValtnFctr*>	[0..1]	Amount	C2, C16	273
	TotalValueOfOwnCollateral <*TtlValOfOwnColl*>	[0..1]	Amount	C2, C16	273
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	274
	AccruedInterest <*AcrdIntrst*>	[0..1]	Amount	C2, C16	275
	CleanPrice <*CleanPric*>	[0..1]	Amount	C2, C16	275
	ValuationFactorBreakdown <*ValtnFctrBrkdwn*>	[1..1]		C22, C24, C31, C41	276

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValuationFactor <*ValtnFctr*>	[0..1]	Rate		278
	InflationFactor <*InfltnFctr*>	[0..1]	Rate		278
	Haircut <*Hrcut*>	[0..1]	Rate		278
	PoolFactor <*PoolFctr*>	[0..1]	Rate		278
	NumberOfDaysAccrued <*NbOfDaysAcrd*>	[0..1]	Quantity		278
	QuotationAge <*QtnAge*>	[0..1]	Quantity		278
	TransactionLotNumber <*TxLotNb*>	[0..*]			278
	Identification <*Id*>	[1..1]	Text		279
	Issuer <*Issr*>	[0..1]	Text		279
	CashBalance <*CshBal*>	[0..*]			279
	Amount <*Amt*>	[1..1]	Amount	C2, C16	280
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		281
	CashAccount <*CshAcct*>	[0..1]	±		281
	ValuationDetails <*ValtnDtls*>	[0..1]			281
	ValuationDetailsAmount <*ValtnDtlsAmt*>	[1..*]			282
	ActualMarketValuePostHaircut <*ActlMktValPstHrcut*>	[1..1]	Amount	C2, C16	282
	ActualMarketValueBeforeHaircut <*ActlMktValBfrHrcut*>	[0..1]	Amount	C2, C16	283
	ExposureCollateralInTransactionCurrency <*XpsrCollInTxCcy*>	[0..1]	Amount	C2, C16	284
	ExposureCollateralInReportingCurrency <*XpsrCollInRptgCcy*>	[0..1]	Amount	C2, C16	285
	MarketValueAmountPostHaircut <*MktValAmtPstHrcut*>	[0..1]	Amount	C2, C16	285
	MarketValueAmountBeforeHaircut <*MktValAmtBfrHrcut*>	[0..1]	Amount	C2, C16	286
	Haircut <*Hrcut*>	[1..1]	Rate		287
	TransactionLotNumber <*TxLotNb*>	[0..*]			287
	Identification <*Id*>	[1..1]	Text		287
	Issuer <*Issr*>	[0..1]	Text		287
	AccountBaseCurrencyTotalAmounts <*AcctBaseCcyTtlAmts*>	[0..1]			287
	TotalExposureValueOfPage <*TtlXpsrValOfPg*>	[0..1]	Amount	C2, C16	288
	TotalCollateralHeldValueOfPage <*TtlCollHeldValOfPg*>	[0..1]	Amount	C2, C16	288

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C37	289

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   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   ActivityindicatorUsageRule

(Rule)

It is present to indicate whether any information is reported in the report or whether it is a blank report with no information present as there is nothing to report. For example, there may not be any transaction present to report, but the report needs to be done as a part of commitment.

Error handling:

– *Error severity:* Fatal

– *Error Code:*

– *Error Text:*

C4   AggregationFullRule

(Rule)

Aggregation information, overall, by exposure or by counterparty, should be provided in a complete report.

Error handling:

– *Error severity:* Fatal

– *Error Code:*

– *Error Text:*

This constraint is defined at the MessageDefinition level.

C5   AnyBIC

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00008

– *Error Text:* Invalid BIC.

C6   CashBalancePresenceRule

(Rule)

If Summary Indicator is set to Y Cash Balance cannot be present (CrossElementComplexRule)

```
On Condition
    /StatementGeneralDetails/SummaryIndicator is equal to value 'true'
Following Must be True
    /Transactions[*]/CashBalance[*] Must be absent
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00586

– *Error Text:* If Summary Indicator is set to Y Cash Balance cannot be present

This constraint is defined at the MessageDefinition level.

C7   CashFailAmountUsageRule

(Rule)

Whenever any cash is present in the Transaction not by intent of the provider but because the provider is unable to provide eligible securities to cover the exposure, then it should be reported in Cash Fail Amount (TCFA) and not as a part of Cash Movement Block. Whenever any cash is present in the Trade as intended by provider acting as cash collateral then it should be reported in the Cash Movement block and not as Cash Fail Amount.

Error handling:

– *Error severity:* Fatal

– *Error Code:*

– *Error Text:*

C8   CashFailUsageRule

(Rule)

Whenever any cash is present in the transaction not by intent of the provider but because the provider is unable to provide eligible securities to cover, the exposure should be reported in Cash Fail Amount (TCFA) and not as a part of Cash Movement Block. Whenever any cash is present in the trade as intended by provider acting as cash collateral then it should be reported in the Cash Movement block and not as Cash Fail Amount.

Error handling:

– *Error severity:* Fatal

– *Error Code:*

– *Error Text:*

C9   ClientOfPartAPresenceRule

(Rule)

If client of party A is absent then party A or triparty agent must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00519

– *Error Text:* No party is present

C10   CollateralAccountOrBlockChainAddress1Rule

(Rule)

If CollateralAccount 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.

C11   CollateralAccountOrBlockChainAddress2Rule

(Rule)

If BlockChainAddressOrWallet is present, CollateralAccount 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.

C12 CollateralFlagNoSettlementDateRule

(Rule)

If collateral flag is set to N, the settlement date in the valuation details cannot be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00425

– *Error Text:* If collateral flag is set to N, the settlement date in the valuation details cannot be present

C13 CollateralFlagYesSettlementDateRule

(Rule)

If collateral indicator is set to Y the settlement date in the valuations details must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00424

– *Error Text:* If collateral indicator is set to Y the settlement date in the valuations details must be present

C14 CollateralIndicatorValueRule

(Rule)

If Summary Indicator is set to Yes and securitiesbalance/Collateral Indicator is present and it is a securities lending, then securitiesbalance/collateral indicator must be set to No. (CrossElementComplexRule)

```
On Condition
    /StatementGeneralDetails/SummaryIndicator is equal to value 'true'
 And    /Transactions[*]/SecuritiesBalance[*]/CollateralIndicator is present
 And    /Transactions[*]/ExposureType/Code is equal to value
'SecuritiesLendingAndBorrowing'
Following Must be True
    /Transactions[*]/SecuritiesBalance[*]/CollateralIndicator Must be equal
to value 'false'
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00585

– *Error Text:* Collateral indicator must be set to No.

This constraint is defined at the MessageDefinition level.

C15 Country

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00004

– *Error Text:* Invalid Country Code.

C16 CurrencyAmount

(Rule)

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

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits.

C17 DeltaPendingRule

(Rule)

If the update type is set to Delta then the Status type must be pending. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00422

– *Error Text:* The update type must be pending

C18 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.

C19 DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C20 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).

C21   FutureMarketToMarketPendingRule

(Rule)

When the report basis is Future Market-to-Market, the status type indicator must be set to

confirmed. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00421

– *Error Text:* The report must be for confirmed transactions only.

C22   HaircutFactorPresenceRule

(Rule)

If valuation factor, inflation factor and pool factor are absent then haircut must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00445

– *Error Text:* At least one element must be present

C23   IBAN

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00003

– *Error Text:* Invalid IBAN format or invalid check digits.

C24   InflationFactorPresenceRule

(Rule)

If valuation inflation factor, haircut and pool factor are absent then inflation factor must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00446

– *Error Text:* At least one element must be present

C25   ISINGuideline

(Rule)

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

C26   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.

C27   OptionTypePresenceRule

(Rule)

If OptionType is present then TerminationOption is not allowed. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00525

– *Error Text:* If OptionType is present then TerminationOption is not allowed.

C28   OptionTypePresenceRule

(Rule)

If OptionType is present then TerminationOption is not allowed. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00531

– *Error Text:* If OptionType is present then TerminationOption is not allowed.

C29   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.

C30   PartyAPresenceRule

(Rule)

If party A is absent then client of party A or triparty agent must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00518

– *Error Text:* No party is present

C31   PoolFactorPresenceRule

(Rule)

If valuation factor, inflation factor and haircut are absent then pool factor must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00447

– *Error Text:* At least one element must be present

C32   SafekeepingAccountOrBlockChainAddress1Rule

(Rule)

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

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

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

C33   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.

C34   SafekeepingAccountOrBlockChainAddress2Rule

(Rule)

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

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

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

C35 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.

C36 SafekeepingPlaceFormatOrLEIRule

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00383

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

C37 SupplementaryDataRule

(Rule)

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

C38 TerminationOptionPresenceRule

(Rule)

If TerminationOption is present then OptionType is not allowed. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00526

– *Error Text:* If TerminationOption is present then OptionType is not allowed.

C39 TerminationOptionPresenceRule

(Rule)

If TerminationOption is present then OptionType is not allowed. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00524

– *Error Text:* If TerminationOption is present then OptionType is not allowed.

C40   TripartyAgentPresenceRule

(Rule)

If triparty agent is absent then party A or client of party A must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00520

– *Error Text:* No party is present

C41   ValuationFactorPresenceRule

(Rule)

If inflation factor, haircut and pool factor are absent then valuation factor must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00448

– *Error Text:* At least one element must be present

5.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1   Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

Pagination <Pgntn> contains the following elements (see Pagination1 on page 442 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		442
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		442

5.4.2   StatementGeneralDetails <StmtGnlDtls>

Presence: [1..1]

Definition: Provides general information on the report.

Impacted by: C3 ActivityindicatorUsageRule,　　C17 DeltaPendingRule　　,　　C21 FutureMarketToMarketPendingRule

StatementGeneralDetails <StmtGnlDtls> contains the following elements (see Statement78 on page 431 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StatementIdentification *<StmtId>*	[1..1]	Text		432
	ReportNumber *<RptNb>*	[0..1]	±		433
	QueryReference *<QryRef>*	[0..1]	Text		433
	StatementDateTime *<StmtDtTm>*	[1..1]	±		433
	Frequency *<Frqcy>*	[1..1]	±		433
	UpdateType *<UpdTp>*	[1..1]	±		433
	CollateralSide *<CollSd>*	[1..1]	CodeSet		434
	StatementBasis *<StmtBsis>*	[1..1]			434
{Or	Code *<Cd>*	[1..1]	CodeSet		434
Or}	Proprietary *<Prtry>*	[1..1]	±		434
	StatusType *<StsTp>*	[0..1]	CodeSet		435
	SummaryIndicator *<SummryInd>*	[1..1]	Indicator		435
	ActivityIndicator *<ActvtyInd>*	[1..1]	Indicator		435

Constraints

• **ActivityindicatorUsageRule**

(Rule)

It is present to indicate whether any information is reported in the report or whether it is a blank report with no information present as there is nothing to report. For example, there may not be any transaction present to report, but the report needs to be done as a part of commitment.

Error handling:

– *Error severity:* Fatal

– *Error Code:*

– *Error Text:*

• **DeltaPendingRule**

(Rule)

If the update type is set to Delta then the Status type must be pending.

```
On Condition
    /UpdateType/Code is equal to value 'Delta'
Following Must be True
    /StatusType Must be equal to value 'Pending'
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00422

– *Error Text:* The update type must be pending

- **FutureMarketToMarketPendingRule**

  (Rule)

  When the report basis is Future Market-to-Market, the status type indicator must be set to

  confirmed.

  ```
  On Condition
      /StatementBasis/Code is equal to value 'FutureMarkToMarket'
  Following Must be True
      /StatusType Must be equal to value 'Confirmed'
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00421

  – *Error Text:* The report must be for confirmed transactions only.

5.4.3   CollateralParties <CollPties>

Presence: [1..1]

Definition: Identifies the chain of collateral parties.

Impacted by: C9 ClientOfPartAPresenceRule   ,   C30 PartyAPresenceRule   ,   C40 TripartyAgentPresenceRule

CollateralParties <CollPties> contains the following **CollateralParties9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartyA *<PtyA>*	[0..1]	±	C32, C34	178
	ClientPartyA *<ClntPtyA>*	[0..1]	±	C32, C34	180
	TripartyAgent *<TrptyAgt>*	[0..1]	±		181

Constraints

- **ClientOfPartAPresenceRule**

  (Rule)

  If client of party A is absent then party A or triparty agent must be present.

  ```
  On Condition
      /ClientPartyA is absent
  Following Must be True
      /PartyA Must be present
   Or    /TripartyAgent Must be present
  ```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00519

– *Error Text:* No party is present

- **PartyAPresenceRule**

   (Rule)

   If party A is absent then client of party A or triparty agent must be present.

   ```
   On Condition
       /PartyA is absent
   Following Must be True
       /ClientPartyA Must be present
    Or    /TripartyAgent Must be present
   ```

   Error handling:

   – *Error severity:* Fatal

   – *Error Code:* X00518

   – *Error Text:* No party is present

- **TripartyAgentPresenceRule**

   (Rule)

   If triparty agent is absent then party A or client of party A must be present.

   ```
   On Condition
       /TripartyAgent is absent
   Following Must be True
       /PartyA Must be present
    Or    /ClientPartyA Must be present
   ```

   Error handling:

   – *Error severity:* Fatal

   – *Error Code:* X00520

   – *Error Text:* No party is present

5.4.3.1 PartyA <PtyA>

Presence: [0..1]

Definition: Instructing party sending the collateral instruction.

Impacted by: C32 SafekeepingAccountOrBlockChainAddress1Rule   ,   C34 SafekeepingAccountOrBlockChainAddress2Rule

PartyA <PtyA> contains the following elements (see <u>PartyIdentificationAndAccount202 on page 457</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		458
	LEI <LEI>	[0..1]	IdentifierSet		458
	AlternateIdentification <AltrnId>	[0..1]	±		458
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		458
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		459
	AccountOwner <AcctOwnr>	[0..1]	±		459
	PartyCapacity <PtyCpcty>	[0..1]			459
{Or	Code <Cd>	[1..1]	CodeSet		460
Or}	Proprietary <Prtry>	[1..1]	±		460

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.

5.4.3.2 ClientPartyA <ClntPtyA>

Presence: [0..1]

Definition: Party that instructs party A to send the message.

Impacted by: C32 SafekeepingAccountOrBlockChainAddress1Rule   ,   C34
SafekeepingAccountOrBlockChainAddress2Rule

ClientPartyA <ClntPtyA> contains the following elements (see PartyIdentificationAndAccount202 on page 457 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		458
	LEI *<LEI>*	[0..1]	IdentifierSet		458
	AlternateIdentification *<AltrnId>*	[0..1]	±		458
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		458
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		459
	AccountOwner *<AcctOwnr>*	[0..1]	±		459
	PartyCapacity *<PtyCpcty>*	[0..1]			459
{Or	Code *<Cd>*	[1..1]	CodeSet		460
Or}	Proprietary *<Prtry>*	[1..1]	±		460

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.

5.4.3.3 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see PartyIdentification136 on page 465 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		465
	LEI *<LEI>*	[0..1]	IdentifierSet		465

5.4.4   OverallCollateralAggregation <OvrllCollAggtn>

Presence: [0..1]

Definition: Overall Collateral contains the global collateral status of all transactions covered in the message, in the reporting currency, that is, the total of the exposure amount, of the posted collateral, of the margin amounts, of the accrued interest, of the fees or commissions and of the principals. In addition, it provides collateral-specific information.

OverallCollateralAggregation <OvrllCollAggtn> contains the following **OverallCollateralDetails2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValuationAmounts <*ValtnAmts*>	[1..1]		C8	182
	ValueOfCollateralHeld <*ValOfCollHeld*>	[1..1]	Amount	C2, C16	183
	TotalExposure <*TtlXpsr*>	[1..1]	Amount	C2, C16	184
	Margin <*Mrgn*>	[0..1]	±		185
	TotalCollateralRequired <*TtlCollReqrd*>	[0..1]	Amount	C2, C16	185
	TotalAccruedInterest <*TtlAcrdIntrst*>	[0..1]	Amount	C2, C16	186
	TotalFeesCommissions <*TtlFeesComssns*>	[0..1]	Amount	C2, C16	187
	TotalOfPrincipals <*TtlOfPrncpls*>	[0..1]	Amount	C2, C16	187
	TotalPendingCollateralIn <*TtlPdgCollIn*>	[0..1]	Amount	C2, C16	188
	TotalPendingCollateralOut <*TtlPdgCollOut*>	[0..1]	Amount	C2, C16	189
	TotalValueOfOwnCollateral <*TtlValOfOwnColl*>	[0..1]	Amount	C2, C16	189
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	190
	TotalCashFailed <*TtlCshFaild*>	[0..1]	Amount	C2, C16	191
	MarginRate <*MrgnRate*>	[0..1]	Rate		192
	GlobalCollateralStatus <*GblCollSts*>	[0..1]	CodeSet		192
	ValuationDate <*ValtnDt*>	[1..1]	±		192
	CollateralAdditionalDetails <*CollAddtlDtls*>	[0..1]	Text		192

5.4.4.1 ValuationAmounts <ValtnAmts>

Presence: [1..1]

Definition: Provides details on the collateral valuation.

Impacted by: C8 CashFailUsageRule

ValuationAmounts **<ValtnAmts>** contains the following **CollateralAmount15** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ValueOfCollateralHeld *<ValOfCollHeld>*	[1..1]	Amount	C2, C16	183
	TotalExposure *<TtlXpsr>*	[1..1]	Amount	C2, C16	184
	Margin *<Mrgn>*	[0..1]	±		185
	TotalCollateralRequired *<TtlCollReqrd>*	[0..1]	Amount	C2, C16	185
	TotalAccruedInterest *<TtlAcrdIntrst>*	[0..1]	Amount	C2, C16	186
	TotalFeesCommissions *<TtlFeesComssns>*	[0..1]	Amount	C2, C16	187
	TotalOfPrincipals *<TtlOfPrncpls>*	[0..1]	Amount	C2, C16	187
	TotalPendingCollateralIn *<TtlPdgCollIn>*	[0..1]	Amount	C2, C16	188
	TotalPendingCollateralOut *<TtlPdgCollOut>*	[0..1]	Amount	C2, C16	189
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	189
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	190
	TotalCashFailed *<TtlCshFaild>*	[0..1]	Amount	C2, C16	191

Constraints

- **CashFailUsageRule**

  (Rule)

  Whenever any cash is present in the transaction not by intent of the provider but because the provider is unable to provide eligible securities to cover, the exposure should be reported in Cash Fail Amount (TCFA) and not as a part of Cash Movement Block. Whenever any cash is present in the trade as intended by provider acting as cash collateral then it should be reported in the Cash Movement block and not as Cash Fail Amount.

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:*

  – *Error Text:*

5.4.4.1.1 ValueOfCollateralHeld <ValOfCollHeld>

Presence: [1..1]

Definition: Total value of posted collateral (post-haircut) expressed in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.4.1.2 TotalExposure <TtlXpsr>

Presence: [1..1]

Definition: Total exposure amount between the giver and taker expressed in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.4.1.3 Margin <Mrgn>

Presence: [0..1]

Definition: The difference between the total collateral value and the total collateral required.

Margin <Mrgn> contains the following elements (see AmountAndDirection53 on page 398 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	398
	Sign *<Sgn>*	[0..1]	Indicator		399

5.4.4.1.4 TotalCollateralRequired <TtlCollReqrd>

Presence: [0..1]

Definition: Collateral is required to cover interest that accrues on the exposure. Margin amount would thus be the difference between collateral required and collateral value (that is COVA).

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.4.1.5 TotalAccruedInterest <TtlAcrdIntrst>

Presence: [0..1]

Definition: Total amount of money accrued interest computed in the case of interest bearing financial instruments.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.4.1.6 TotalFeesCommissions <TtlFeesComssns>

Presence: [0..1]

Definition: Total fees/commissions in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.4.1.7 TotalOfPrincipals <TtlOfPrncpls>

Presence: [0..1]

Definition: Total of principals in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.4.1.8 TotalPendingCollateralIn <TtlPdgCollIn>

Presence: [0..1]

Definition: Value of incoming collateral, to be settled in the reporting currency.

Impacted by: <u>C2 ActiveOrHistoricCurrency</u> , <u>C16 CurrencyAmount</u>

Datatype: <u>ActiveOrHistoricCurrencyAndAmount on page 503</u>

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.

5.4.4.1.9 TotalPendingCollateralOut <TtlPdgCollOut>

Presence: [0..1]

Definition: Value of outgoing collateral, to be settled in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.4.1.10 TotalValueOfOwnCollateral <TtlValOfOwnColl>

Presence: [0..1]

Definition: Total value of own collateral in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.4.1.11 TotalValueOfReusedCollateral <TtlValOfReusdColl>

Presence: [0..1]

Definition: Total value of reused/rehypotheticated collateral in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.4.1.12 TotalCashFailed <TtlCshFaild>

Presence: [0..1]

Definition: Total value of undelivered intended transaction cash amount.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.4.2 MarginRate <MrgnRate>

Presence: [0..1]

Definition: The collateral excess/shortage expressed in the percentage of the collateral required.

Datatype: PercentageRate on page 533

5.4.4.3 GlobalCollateralStatus <GblCollSts>

Presence: [0..1]

Definition: Provides the status after comparing the total collateral required and the total collateral value of all transactions covered in the message.

Datatype: CollateralStatus1Code on page 509

CodeName	Name	Definition
EXCS	CollateralExcess	Excess of collateral.
DEFI	CollateralShortage	Shortage of collateral.
FLAT	NoExcessCollateral	Collateral covers the exposure and there is no excess.

5.4.4.4 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Valuation date/time of both the collateral and the exposure.

ValuationDate <ValtnDt> contains one of the following elements (see DateAndDateTime2Choice on page 402 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		403
Or}	DateTime *<DtTm>*	[1..1]	DateTime		403

5.4.4.5 CollateralAdditionalDetails <CollAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the collateral.

Datatype: Max350Text on page 535

5.4.5 ExposureTypeAggregation <XpsrTpAggtn>

Presence: [0..*]

Definition: Specifies the valuation details per exposure type aggregation.

ExposureTypeAggregation <XpsrTpAggtn> contains the following **ExposureTypeAggregation3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExposureType *<XpsrTp>*	[1..1]	±		193
	SettlementProcess *<SttlmPrc>*	[0..1]	±		194
	ValuationAmounts *<ValtnAmts>*	[1..*]		C7	194
	ValueOfCollateralHeld *<ValOfCollHeld>*	[1..1]	Amount	C2, C16	195
	TotalExposure *<TtlXpsr>*	[1..1]	Amount	C2, C16	196
	Margin *<Mrgn>*	[0..1]	±		196
	TotalCollateralRequired *<TtlCollReqrd>*	[0..1]	Amount	C2, C16	196
	TotalAccruedInterest *<TtlAcrdIntrst>*	[0..1]	Amount	C2, C16	197
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	198
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	199
	TotalOfPrincipals *<TtlOfPrncpls>*	[0..1]	Amount	C2, C16	199
	TotalPendingCollateralIn *<TtlPdgCollIn>*	[0..1]	Amount	C2, C16	200
	TotalPendingCollateralOut *<TtlPdgCollOut>*	[0..1]	Amount	C2, C16	201
	TotalCashFailed *<TtlCshFaild>*	[0..1]	Amount	C2, C16	202
	MarginRate *<MrgnRate>*	[0..1]	Rate		202
	GlobalExposureTypeStatus *<GblXpsrTpSts>*	[0..1]	CodeSet		202

5.4.5.1 ExposureType <XpsrTp>

Presence: [1..1]

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

ExposureType <XpsrTp> contains one of the following elements (see ExposureType23Choice on page 435 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		436
Or}	Proprietary *<Prtry>*	[1..1]	±		437

5.4.5.2 SettlementProcess <SttlmPrc>

Presence: [0..1]

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

SettlementProcess <SttlmPrc> contains the following elements (see <u>GenericIdentification30 on page 423</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		424
	Issuer <*Issr*>	[1..1]	Text		424
	SchemeName <*SchmeNm*>	[0..1]	Text		424

5.4.5.3 ValuationAmounts <ValtnAmts>

Presence: [1..*]

Definition: Provides details on the collateral valuation.

Impacted by: <u>C7 CashFailAmountUsageRule</u>

ValuationAmounts <ValtnAmts> contains the following **CollateralAmount16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueOfCollateralHeld <*ValOfCollHeld*>	[1..1]	Amount	C2, C16	195
	TotalExposure <*TtlXpsr*>	[1..1]	Amount	C2, C16	196
	Margin <*Mrgn*>	[0..1]	±		196
	TotalCollateralRequired <*TtlCollReqrd*>	[0..1]	Amount	C2, C16	196
	TotalAccruedInterest <*TtlAcrdIntrst*>	[0..1]	Amount	C2, C16	197
	TotalValueOfOwnCollateral <*TtlValOfOwnColl*>	[0..1]	Amount	C2, C16	198
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	199
	TotalOfPrincipals <*TtlOfPrncpls*>	[0..1]	Amount	C2, C16	199
	TotalPendingCollateralIn <*TtlPdgCollIn*>	[0..1]	Amount	C2, C16	200
	TotalPendingCollateralOut <*TtlPdgCollOut*>	[0..1]	Amount	C2, C16	201
	TotalCashFailed <*TtlCshFaild*>	[0..1]	Amount	C2, C16	202

Constraints

- **CashFailAmountUsageRule**

  (Rule)

  Whenever any cash is present in the Transaction not by intent of the provider but because the provider is unable to provide eligible securities to cover the exposure, then it should be reported in Cash Fail Amount (TCFA) and not as a part of Cash Movement Block. Whenever any cash is present in the Trade as intended by provider acting as cash collateral then it should be reported in the Cash Movement block and not as Cash Fail Amount.

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:*

  – *Error Text:*

5.4.5.3.1 ValueOfCollateralHeld <ValOfCollHeld>

Presence: [1..1]

Definition: Total value of posted collateral (post-haircut) expressed in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.5.3.2 TotalExposure <TtlXpsr>

Presence: [1..1]

Definition: Total exposure amount between the giver and taker expressed in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.5.3.3 Margin <Mrgn>

Presence: [0..1]

Definition: The difference between the total collateral value and the total collateral required.

Margin <Mrgn> contains the following elements (see AmountAndDirection53 on page 398 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	398
	Sign *<Sgn>*	[0..1]	Indicator		399

5.4.5.3.4 TotalCollateralRequired <TtlCollReqrd>

Presence: [0..1]

Definition: Collateral is required to cover interest that accrues on the exposure. Margin amount would thus be the difference between collateral required and collateral value (that is COVA).

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.5.3.5 TotalAccruedInterest <TtlAcrdIntrst>

Presence: [0..1]

Definition: Total amount of money accrued interest computed in the case of interest bearing financial instruments.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.5.3.6 TotalValueOfOwnCollateral <TtlValOfOwnColl>

Presence: [0..1]

Definition: Total value of own collateral in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.5.3.7 TotalValueOfReusedCollateral <TtlValOfReusdColl>

Presence: [0..1]

Definition: Total value of reused/rehypotheticated collateral in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.5.3.8 TotalOfPrincipals <TtlOfPrncpls>

Presence: [0..1]

Definition: Total of principals in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.5.3.9 TotalPendingCollateralIn <TtlPdgCollIn>

Presence: [0..1]

Definition: Value of incoming collateral, to be settled in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.5.3.10 TotalPendingCollateralOut <TtlPdgCollOut>

Presence: [0..1]

Definition: Value of outgoing collateral, to be settled in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.5.3.11 TotalCashFailed <TtlCshFaild>

Presence: [0..1]

Definition: Total value of undelivered intended transaction cash amount.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.5.4 MarginRate <MrgnRate>

Presence: [0..1]

Definition: The collateral excess/shortage expressed in the percentage of the collateral required.

Datatype: PercentageRate on page 533

5.4.5.5 GlobalExposureTypeStatus <GblXpsrTpSts>

Presence: [0..1]

Definition: Provides the status after comparing the total collateral required and the total collateral value of all transactions of the same exposure type.

Datatype: CollateralStatus1Code on page 509

CodeName	Name	Definition
EXCS	CollateralExcess	Excess of collateral.

CodeName	Name	Definition
DEFI	CollateralShortage	Shortage of collateral.
FLAT	NoExcessCollateral	Collateral covers the exposure and there is no excess.

5.4.6   CounterpartyAggregation <CtrPtyAggtn>

Presence: [0..*]

Definition: Specifies the valuation details per counterparty aggregation.

Impacted by: C27 OptionTypePresenceRule   ,   C38 TerminationOptionPresenceRule

CounterpartyAggregation <CtrPtyAggtn> contains the following **CounterpartyAggregation3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	±		205
	TerminationOption <TermntnOptn>	[0..1]	CodeSet		206
	BasketIdentificationAndEligibilitySetProfile <BsktIdAndElgbltySetPrfl>	[0..1]			206
	PreferentialBasketIdentificationNumber <PrfrntlBsktIdNb>	[0..1]	±		206
	FallbackStartingBasketIdentification <FllbckStartgBsktId>	[0..1]	±		207
	ExclusionBasketIdentification <ExclsnBsktId>	[0..1]	±		207
	EligibilitySetProfile <ElgbltySetPrfl>	[0..1]	±		207
	CollateralParties <CollPties>	[1..1]		C10, C11	208
	PartyB <PtyB>	[1..1]			209
	Identification <Id>	[1..1]	±		209
	LEI <LEI>	[0..1]	IdentifierSet		210
	AlternateIdentification <AltrnId>	[0..1]	±		210
	ClientPartyB <ClntPtyB>	[0..1]			210
	Identification <Id>	[1..1]	±		210
	LEI <LEI>	[0..1]	IdentifierSet		210
	AlternateIdentification <AltrnId>	[0..1]	±		211
	TripartyAgent <TrptyAgt>	[0..1]	±		211
	CollateralAccount <CollAcct>	[0..1]	±		211
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		211
	ValuationAmounts <ValtnAmts>	[1..*]		C7	212
	ValueOfCollateralHeld <ValOfCollHeld>	[1..1]	Amount	C2, C16	213
	TotalExposure <TtlXpsr>	[1..1]	Amount	C2, C16	213
	Margin <Mrgn>	[0..1]	±		214
	TotalCollateralRequired <TtlCollReqrd>	[0..1]	Amount	C2, C16	214
	TotalAccruedInterest <TtlAcrdIntrst>	[0..1]	Amount	C2, C16	215
	TotalValueOfOwnCollateral <TtlValOfOwnColl>	[0..1]	Amount	C2, C16	216

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	217
	TotalOfPrincipals <*TtlOfPrncpls*>	[0..1]	Amount	C2, C16	217
	TotalPendingCollateralIn <*TtlPdgCollIn*>	[0..1]	Amount	C2, C16	218
	TotalPendingCollateralOut <*TtlPdgCollOut*>	[0..1]	Amount	C2, C16	219
	TotalCashFailed <*TtlCshFaild*>	[0..1]	Amount	C2, C16	219
	MarginRate <*MrgnRate*>	[0..1]	Rate		220
	GlobalCounterpartyStatus <*GblCtrPtySts*>	[0..1]	CodeSet		220

Constraints

- **OptionTypePresenceRule**

  (Rule)

  If OptionType is present then TerminationOption is not allowed.

  ```
  On Condition
      /OptionType is present
  Following Must be True
      /TerminationOption Must be absent
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00525

  – *Error Text:* If OptionType is present then TerminationOption is not allowed.

- **TerminationOptionPresenceRule**

  (Rule)

  If TerminationOption is present then OptionType is not allowed.

  ```
  On Condition
      /TerminationOption is present
  Following Must be True
      /OptionType Must be absent
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00526

  – *Error Text:* If TerminationOption is present then OptionType is not allowed.

5.4.6.1 OptionType <OptnTp>

Presence: [0..1]

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

OptionType <OptnTp> contains one of the following elements (see <u>OptionType6Choice on page 438</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		438
Or}	Proprietary *<Prtry>*	[1..1]	±		438

5.4.6.2 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable repo.

Datatype: <u>RepoTerminationOption1Code on page 525</u>

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
ETSB	Extendable	Extendable termination option.

5.4.6.3 BasketIdentificationAndEligibilitySetProfile <BsktIdAndElgbltySetPrfl>

Presence: [0..1]

Definition: Provides information on the baskets identification and the Eligiblity Set Profile.

BasketIdentificationAndEligibilitySetProfile <BsktIdAndElgbltySetPrfl> contains the following **BasketIdentificationAndEligibilitySetProfile1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PreferentialBasketIdentificationNumber *<PrfrntlBsktIdNb>*	[0..1]	±		206
	FallbackStartingBasketIdentification *<FllbckStartgBsktId>*	[0..1]	±		207
	ExclusionBasketIdentification *<ExclsnBsktId>*	[0..1]	±		207
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		207

5.4.6.3.1 PreferentialBasketIdentificationNumber <PrfrntlBsktIdNb>

Presence: [0..1]

Definition: Number identifying the preferred collateral basket.

PreferentialBasketIdentificationNumber <PrfrntlBsktIdNb> contains the following elements (see GenericIdentification1 on page 417 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		418
	SchemeName *<SchmeNm>*	[0..1]	Text		418
	Issuer *<Issr>*	[0..1]	Text		418

5.4.6.3.2 FallbackStartingBasketIdentification <FllbckStartgBsktId>

Presence: [0..1]

Definition: Number identifying the fallback starting collateral basket.

FallbackStartingBasketIdentification <FllbckStartgBsktId> contains the following elements (see GenericIdentification1 on page 417 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		418
	SchemeName *<SchmeNm>*	[0..1]	Text		418
	Issuer *<Issr>*	[0..1]	Text		418

5.4.6.3.3 ExclusionBasketIdentification <ExclsnBsktId>

Presence: [0..1]

Definition: Number identifying the collateral basket to be excluded.

ExclusionBasketIdentification <ExclsnBsktId> contains the following elements (see GenericIdentification1 on page 417 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		418
	SchemeName *<SchmeNm>*	[0..1]	Text		418
	Issuer *<Issr>*	[0..1]	Text		418

5.4.6.3.4 EligibilitySetProfile <ElgbltySetPrfl>

Presence: [0..1]

Definition: Number identifying the collateral eligibility set profile of the counterparty.

EligibilitySetProfile <ElgbltySetPrfl> contains the following elements (see <u>GenericIdentification1 on page 417</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		418
	SchemeName <SchmeNm>	[0..1]	Text		418
	Issuer <Issr>	[0..1]	Text		418

5.4.6.4 CollateralParties <CollPties>

Presence: [1..1]

Definition: Provides the identification of the party or parties associated with the collateral agreement

Impacted by: <u>C10 CollateralAccountOrBlockChainAddress1Rule</u> , <u>C11 CollateralAccountOrBlockChainAddress2Rule</u>

CollateralParties <CollPties> contains the following **CollateralParties11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyB <PtyB>	[1..1]			209
	Identification <Id>	[1..1]	±		209
	LEI <LEI>	[0..1]	IdentifierSet		210
	AlternateIdentification <AltrnId>	[0..1]	±		210
	ClientPartyB <ClntPtyB>	[0..1]			210
	Identification <Id>	[1..1]	±		210
	LEI <LEI>	[0..1]	IdentifierSet		210
	AlternateIdentification <AltrnId>	[0..1]	±		211
	TripartyAgent <TrptyAgt>	[0..1]	±		211
	CollateralAccount <CollAcct>	[0..1]	±		211
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		211

Constraints

- **CollateralAccountOrBlockChainAddress1Rule**

  (Rule)

  If CollateralAccount is present, BlockChainAddressOrWallet must be absent.

  ```
  On Condition
      /CollateralAccount 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, CollateralAccount must be absent.

  ```
  On Condition
      /BlockChainAddressOrWallet is present
  Following Must be True
      /CollateralAccount 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.

5.4.6.4.1 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

PartyB <PtyB> contains the following **PartyIdentification232** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		209
	LEI *<LEI>*	[0..1]	IdentifierSet		210
	AlternateIdentification *<AltrnId>*	[0..1]	±		210

5.4.6.4.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see <u>PartyIdentification120Choice on page 464</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		464
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		465

5.4.6.4.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

5.4.6.4.1.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		453
	Country *<Ctry>*	[1..1]	CodeSet	C3	453
	AlternateIdentification *<AltrnId>*	[1..1]	Text		453

5.4.6.4.2 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

ClientPartyB <ClntPtyB> contains the following **PartyIdentification232** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		210
	LEI *<LEI>*	[0..1]	IdentifierSet		210
	AlternateIdentification *<AltrnId>*	[0..1]	±		211

5.4.6.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		464
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		465

5.4.6.4.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

5.4.6.4.2.3 AlternateIdentification <Altrnld>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <Altrnld> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		453
	Country <*Ctry*>	[1..1]	CodeSet	C3	453
	AlternateIdentification <*Altrnld*>	[1..1]	Text		453

5.4.6.4.3 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see PartyIdentification136 on page 465 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		465
	LEI <*LEI*>	[0..1]	IdentifierSet		465

5.4.6.4.4 CollateralAccount <CollAcct>

Presence: [0..1]

Definition: Account where the collateral is held during the lifecycle of the transaction.

CollateralAccount <CollAcct> contains the following elements (see SecuritiesAccount19 on page 394 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		394
	Type <*Tp*>	[0..1]	±		394
	Name <*Nm*>	[0..1]	Text		394

5.4.6.4.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see BlockChainAddressWallet3 on page 438 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		439
	Type <*Tp*>	[0..1]	±		439
	Name <*Nm*>	[0..1]	Text		439

5.4.6.5 ValuationAmounts <ValtnAmts>

Presence: [1..*]

Definition: Provides details on the collateral valuation.

Impacted by: C7 CashFailAmountUsageRule

ValuationAmounts <ValtnAmts> contains the following **CollateralAmount16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueOfCollateralHeld <*ValOfCollHeld*>	[1..1]	Amount	C2, C16	213
	TotalExposure <*TtlXpsr*>	[1..1]	Amount	C2, C16	213
	Margin <*Mrgn*>	[0..1]	±		214
	TotalCollateralRequired <*TtlCollReqrd*>	[0..1]	Amount	C2, C16	214
	TotalAccruedInterest <*TtlAcrdIntrst*>	[0..1]	Amount	C2, C16	215
	TotalValueOfOwnCollateral <*TtlValOfOwnColl*>	[0..1]	Amount	C2, C16	216
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	217
	TotalOfPrincipals <*TtlOfPrncpls*>	[0..1]	Amount	C2, C16	217
	TotalPendingCollateralIn <*TtlPdgCollIn*>	[0..1]	Amount	C2, C16	218
	TotalPendingCollateralOut <*TtlPdgCollOut*>	[0..1]	Amount	C2, C16	219
	TotalCashFailed <*TtlCshFaild*>	[0..1]	Amount	C2, C16	219

Constraints

- **CashFailAmountUsageRule**

  (Rule)

  Whenever any cash is present in the Transaction not by intent of the provider but because the provider is unable to provide eligible securities to cover the exposure, then it should be reported in Cash Fail Amount (TCFA) and not as a part of Cash Movement Block. Whenever any cash is present

in the Trade as intended by provider acting as cash collateral then it should be reported in the Cash Movement block and not as Cash Fail Amount.

Error handling:

– *Error severity:* Fatal

– *Error Code:*

– *Error Text:*

5.4.6.5.1 ValueOfCollateralHeld <ValOfCollHeld>

Presence: [1..1]

Definition: Total value of posted collateral (post-haircut) expressed in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.6.5.2 TotalExposure <TtlXpsr>

Presence: [1..1]

Definition: Total exposure amount between the giver and taker expressed in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.6.5.3 Margin <Mrgn>

Presence: [0..1]

Definition: The difference between the total collateral value and the total collateral required.

Margin <Mrgn> contains the following elements (see AmountAndDirection53 on page 398 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	398
	Sign *<Sgn>*	[0..1]	Indicator		399

5.4.6.5.4 TotalCollateralRequired <TtlCollReqrd>

Presence: [0..1]

Definition: Collateral is required to cover interest that accrues on the exposure. Margin amount would thus be the difference between collateral required and collateral value (that is COVA).

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.6.5.5 TotalAccruedInterest <TtlAcrdIntrst>

Presence: [0..1]

Definition: Total amount of money accrued interest computed in the case of interest bearing financial instruments.

Impacted by: C2 ActiveOrHistoricCurrency , C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.6.5.6 TotalValueOfOwnCollateral <TtlValOfOwnColl>

Presence: [0..1]

Definition: Total value of own collateral in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.6.5.7 TotalValueOfReusedCollateral <TtlValOfReusdColl>

Presence: [0..1]

Definition: Total value of reused/rehypotheticated collateral in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.6.5.8 TotalOfPrincipals <TtlOfPrncpls>

Presence: [0..1]

Definition: Total of principals in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.6.5.9 TotalPendingCollateralIn <TtlPdgCollIn>

Presence: [0..1]

Definition: Value of incoming collateral, to be settled in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.6.5.10 TotalPendingCollateralOut <TtlPdgCollOut>

Presence: [0..1]

Definition: Value of outgoing collateral, to be settled in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.6.5.11 TotalCashFailed <TtlCshFaild>

Presence: [0..1]

Definition: Total value of undelivered intended transaction cash amount.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.6.6 MarginRate <MrgnRate>

Presence: [0..1]

Definition: The collateral excess/shortage expressed in the percentage of the collateral required.

Datatype: PercentageRate on page 533

5.4.6.7 GlobalCounterpartyStatus <GblCtrPtySts>

Presence: [0..1]

Definition: Provides the status after comparing the total collateral required and the total collateral value of all transactions against counterparty.

Datatype: CollateralStatus1Code on page 509

CodeName	Name	Definition
EXCS	CollateralExcess	Excess of collateral.
DEFI	CollateralShortage	Shortage of collateral.
FLAT	NoExcessCollateral	Collateral covers the exposure and there is no excess.

5.4.7   Transactions <Txs>

Presence: [0..*]

Definition: Specifies the transaction, the collateral and related valuation details.

Impacted by: C28 OptionTypePresenceRule   ,   C39 TerminationOptionPresenceRule

Transactions <Txs> contains the following **Transaction124** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClientTripartyCollateralTransactionIdentification <*ClntTrptyCollTxId*>	[0..1]	Text		227
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[1..1]	Text		227
	CounterpartyCollateralTransactionReference <*CtrPtyCollTxRef*>	[0..1]	Text		227
	CommonTransactionIdentification <*CmonTxId*>	[0..1]	Text		227
	ExposureType <*XpsrTp*>	[1..1]	±		228
	OptionType <*OptnTp*>	[0..1]	±		228
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		228
	BasketIdentificationAndEligibilitySetProfile <*BsktIdAndElgbltySetPrfl*>	[0..1]			228
	PreferentialBasketIdentificationNumber <*PrfrntlBsktIdNb*>	[0..1]	±		229
	FallbackStartingBasketIdentification <*FllbckStartgBsktId*>	[0..1]	±		229
	ExclusionBasketIdentification <*ExclsnBsktId*>	[0..1]	±		229
	EligibilitySetProfile <*ElgbltySetPrfl*>	[0..1]	±		230
	CollateralParties <*CollPties*>	[1..1]		C10, C11	230
	PartyB <*PtyB*>	[1..1]			232
	Identification <*Id*>	[1..1]	±		232
	LEI <*LEI*>	[0..1]	IdentifierSet		232
	AlternateIdentification <*AltrnId*>	[0..1]	±		232
	ClientPartyB <*ClntPtyB*>	[0..1]			233
	Identification <*Id*>	[1..1]	±		233
	LEI <*LEI*>	[0..1]	IdentifierSet		233
	AlternateIdentification <*AltrnId*>	[0..1]	±		233
	TripartyAgent <*TrptyAgt*>	[0..1]	±		233
	CollateralAccount <*CollAcct*>	[0..1]	±		234
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		234
	ExecutionRequestedDate <*ExctnReqdDt*>	[1..1]			234
{Or	**Date** <*Dt*>	[1..1]	±		235
Or}	**Code** <*Cd*>	[1..1]			235
{Or	**Code** <*Cd*>	[1..1]	CodeSet		235

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** <*Prtry*>	[1..1]	±		235
	ClosingDate <*ClsgDt*>	[1..1]			236
{Or	**Date** <*Dt*>	[1..1]	±		236
Or}	**Code** <*Cd*>	[1..1]			236
{Or	**Code** <*Cd*>	[1..1]	CodeSet		237
Or}	**Proprietary** <*Prtry*>	[1..1]	±		237
	ValuationAmounts <*ValtnAmts*>	[1..1]			237
	ValueOfCollateralHeld <*ValOfCollHeld*>	[1..1]	Amount	C2, C16	238
	TotalExposure <*TtlXpsr*>	[1..1]	Amount	C2, C16	239
	TransactionAmount <*TxAmt*>	[0..1]	Amount	C2, C16	240
	TransactionAmountBreakdown <*TxAmtBrkdwn*>	[0..*]			241
	LotNumber <*LotNb*>	[1..1]			241
	Identification <*Id*>	[1..1]	Text		241
	Issuer <*Issr*>	[0..1]	Text		241
	TransactionAmount <*TxAmt*>	[0..1]	Amount	C2, C16	241
	Period <*Prd*>	[0..1]	±		242
	Margin <*Mrgn*>	[0..1]	±		242
	TotalAccruedInterest <*TtlAcrdIntrst*>	[0..1]	Amount	C2, C16	243
	TotalCollateralRequired <*TtlCollReqrd*>	[0..1]	Amount	C2, C16	243
	TotalValueOfOwnCollateral <*TtlValOfOwnColl*>	[0..1]	Amount	C2, C16	244
	TotalValueOfReusedCollateral <*TtlValOfReusdColl*>	[0..1]	Amount	C2, C16	245
	TotalPendingCollateralIn <*TtlPdgCollIn*>	[0..1]	Amount	C2, C16	246
	TotalPendingCollateralOut <*TtlPdgCollOut*>	[0..1]	Amount	C2, C16	246
	TotalOfPrincipals <*TtlOfPrncpls*>	[0..1]	Amount	C2, C16	247
	TerminationTransactionAmount <*TermntnTxAmt*>	[0..1]	Amount	C2, C16	248
	TotalCashFailed <*TtlCshFaild*>	[0..1]	Amount	C2, C16	248

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PricingRate <*PricgRate*>	[0..1]			249
{Or	**Rate** <*Rate*>	[1..1]	Rate		250
Or}	**RateIndexDetails** <*RateIndxDtls*>	[1..1]			250
	Type <*Tp*>	[1..1]			251
{Or	**Code** <*Cd*>	[1..1]	CodeSet		251
Or}	**Proprietary** <*Prtry*>	[1..1]	±		253
	LookBackDays <*LookBckDays*>	[0..1]	Text		253
	CrystallisationDate <*CrstllstnDt*>	[0..1]			254
	Day <*Day*>	[1..1]	Indicator		254
	Period <*Prd*>	[0..1]	Text		254
	Tenor <*Tnr*>	[0..1]	CodeSet		254
	Currency <*Ccy*>	[0..1]	CodeSet	C2	255
	MarginRate <*MrgnRate*>	[0..1]	Rate		255
	SpreadRate <*SprdRate*>	[0..1]	Rate		255
	DayCountBasis <*DayCntBsis*>	[0..1]	±		256
	AutomaticAllocation <*AutomtcAllcn*>	[0..1]	Indicator		256
	TransactionStatus <*TxSts*>	[0..2]			256
	CoverageStatus <*CvrgSts*>	[0..1]	CodeSet		256
	ExecutionStatus <*ExctnSts*>	[0..1]			257
{Or	**Code** <*Cd*>	[1..1]	CodeSet		257
Or}	**Proprietary** <*Prtry*>	[1..1]	±		257
	SecuritiesBalance <*SctiesBal*>	[0..*]		C12, C13, C33, C35	257
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C18, C19, C25, C26, C29	260
	Quantity <*Qty*>	[1..1]	±		262
	CollateralIndicator <*CollInd*>	[0..1]	Indicator		262
	SafekeepingPlace <*SfkpgPlc*>	[0..1]	±	C36	262
	AccountOwner <*AcctOwnr*>	[0..1]			263
	Identification <*Id*>	[1..1]	±		263

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LEI *<LEI>*	[0..1]	IdentifierSet		264
	AlternateIdentification *<AltrnId>*	[0..1]	±		264
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		264
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		264
	SettlementStatus *<SttlmSts>*	[0..1]	CodeSet		265
	DenominationCurrency *<DnmtnCcy>*	[0..1]	CodeSet	C2	265
	RatingDetails *<RatgDtls>*	[0..*]			265
	Rating *<Ratg>*	[1..1]	Text		266
	SourceOfRating *<SrcOfRatg>*	[1..1]	±		266
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		266
	ValuationDetails *<ValtnDtls>*	[0..1]			266
	MarketPrice *<MktPric>*	[0..1]	±		267
	SourceOfPrice *<SrcOfPric>*	[0..1]	±		268
	SettlementDate *<SttlmDt>*	[0..1]	±		268
	ValuationDetailsAmount *<ValtnDtlsAmt>*	[1..1]			268
	ActualMarketValuePostValuationFactor *<ActlMktValPstValtnFctr>*	[1..1]	Amount	C2, C16	269
	ActualMarketValueBeforeValuationFactor *<ActlMktValBfrValtnFctr>*	[0..1]	Amount	C2, C16	270
	ExposureCollateralInTransactionCurrency *<XpsrCollInTxCcy>*	[0..1]	Amount	C2, C16	270
	ExposureCollateralInReportingCurrency *<XpsrCollInRptgCcy>*	[0..1]	Amount	C2, C16	271
	MarketValueAmountPostValuationFactor *<MktValAmtPstValtnFctr>*	[0..1]	Amount	C2, C16	272
	MarketValueAmountBeforeValuationFactor *<MktValAmtBfrValtnFctr>*	[0..1]	Amount	C2, C16	273
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	273
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	274
	AccruedInterest *<AcrdIntrst>*	[0..1]	Amount	C2, C16	275
	CleanPrice *<CleanPric>*	[0..1]	Amount	C2, C16	275
	ValuationFactorBreakdown *<ValtnFctrBrkdwn>*	[1..1]		C22, C24, C31, C41	276

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ValuationFactor *<ValtnFctr>*	[0..1]	Rate		278
	InflationFactor *<InfltnFctr>*	[0..1]	Rate		278
	Haircut *<Hrcut>*	[0..1]	Rate		278
	PoolFactor *<PoolFctr>*	[0..1]	Rate		278
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity		278
	QuotationAge *<QtnAge>*	[0..1]	Quantity		278
	TransactionLotNumber *<TxLotNb>*	[0..*]			278
	Identification *<Id>*	[1..1]	Text		279
	Issuer *<Issr>*	[0..1]	Text		279
	CashBalance *<CshBal>*	[0..*]			279
	Amount *<Amt>*	[1..1]	Amount	C2, C16	280
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		281
	CashAccount *<CshAcct>*	[0..1]	±		281
	ValuationDetails *<ValtnDtls>*	[0..1]			281
	ValuationDetailsAmount *<ValtnDtlsAmt>*	[1..*]			282
	ActualMarketValuePostHaircut *<ActlMktValPstHrcut>*	[1..1]	Amount	C2, C16	282
	ActualMarketValueBeforeHaircut *<ActlMktValBfrHrcut>*	[0..1]	Amount	C2, C16	283
	ExposureCollateralInTransactionCurrency *<XpsrCollInTxCcy>*	[0..1]	Amount	C2, C16	284
	ExposureCollateralInReportingCurrency *<XpsrCollInRptgCcy>*	[0..1]	Amount	C2, C16	285
	MarketValueAmountPostHaircut *<MktValAmtPstHrcut>*	[0..1]	Amount	C2, C16	285
	MarketValueAmountBeforeHaircut *<MktValAmtBfrHrcut>*	[0..1]	Amount	C2, C16	286
	Haircut *<Hrcut>*	[1..1]	Rate		287
	TransactionLotNumber *<TxLotNb>*	[0..*]			287
	Identification *<Id>*	[1..1]	Text		287
	Issuer *<Issr>*	[0..1]	Text		287

Constraints

- **OptionTypePresenceRule**

  (Rule)

  If OptionType is present then TerminationOption is not allowed.

```
On Condition
    /OptionType is present
Following Must be True
    /TerminationOption Must be absent
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00531

– *Error Text:* If OptionType is present then TerminationOption is not allowed.

- **TerminationOptionPresenceRule**

  (Rule)

  If TerminationOption is present then OptionType is not allowed.

```
On Condition
    /TerminationOption is present
Following Must be True
    /OptionType Must be absent
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00524

– *Error Text:* If TerminationOption is present then OptionType is not allowed.

5.4.7.1 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

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

Datatype: Max35Text on page 535

5.4.7.2 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 535

5.4.7.3 CounterpartyCollateralTransactionReference <CtrPtyCollTxRef>

Presence: [0..1]

Definition: Unique collateral transaction reference assigned by counterparty.

Datatype: Max35Text on page 535

5.4.7.4 CommonTransactionIdentification <CmonTxId>

Presence: [0..1]

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

Datatype: Max52Text on page 536

5.4.7.5 ExposureType <XpsrTp>

Presence: [1..1]

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

ExposureType <XpsrTp> contains one of the following elements (see ExposureType23Choice on page 435 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		436
Or}	Proprietary *<Prtry>*	[1..1]	±		437

5.4.7.6 OptionType <OptnTp>

Presence: [0..1]

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

OptionType <OptnTp> contains one of the following elements (see OptionType6Choice on page 438 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		438
Or}	Proprietary *<Prtry>*	[1..1]	±		438

5.4.7.7 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable repo.

Datatype: RepoTerminationOption1Code on page 525

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
ETSB	Extendable	Extendable termination option.

5.4.7.8 BasketIdentificationAndEligibilitySetProfile <BsktIdAndElgbltySetPrfl>

Presence: [0..1]

Definition: Provides information on the baskets identification and the Eligiblity Set Profile.

BasketIdentificationAndEligibilitySetProfile <BsktIdAndElgbltySetPrfl> contains the following
BasketIdentificationAndEligibilitySetProfile1 elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PreferentialBasketIdentificationNumber *<PrfrntlBsktIdNb>*	[0..1]	±		229
	FallbackStartingBasketIdentification *<FllbckStartgBsktId>*	[0..1]	±		229
	ExclusionBasketIdentification *<ExclsnBsktId>*	[0..1]	±		229
	EligibilitySetProfile *<ElgbltySetPrfl>*	[0..1]	±		230

5.4.7.8.1 PreferentialBasketIdentificationNumber <PrfrntlBsktIdNb>

Presence: [0..1]

Definition: Number identifying the preferred collateral basket.

PreferentialBasketIdentificationNumber <PrfrntlBsktIdNb> contains the following elements (see
GenericIdentification1 on page 417 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		418
	SchemeName *<SchmeNm>*	[0..1]	Text		418
	Issuer *<Issr>*	[0..1]	Text		418

5.4.7.8.2 FallbackStartingBasketIdentification <FllbckStartgBsktId>

Presence: [0..1]

Definition: Number identifying the fallback starting collateral basket.

FallbackStartingBasketIdentification <FllbckStartgBsktId> contains the following elements (see
GenericIdentification1 on page 417 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		418
	SchemeName *<SchmeNm>*	[0..1]	Text		418
	Issuer *<Issr>*	[0..1]	Text		418

5.4.7.8.3 ExclusionBasketIdentification <ExclsnBsktId>

Presence: [0..1]

Definition: Number identifying the collateral basket to be excluded.

ExclusionBasketIdentification <ExclsnBsktId> contains the following elements (see GenericIdentification1 on page 417 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		418
	SchemeName <*SchmeNm*>	[0..1]	Text		418
	Issuer <*Issr*>	[0..1]	Text		418

5.4.7.8.4 EligibilitySetProfile <ElgbltySetPrfl>

Presence: [0..1]

Definition: Number identifying the collateral eligibility set profile of the counterparty.

EligibilitySetProfile <ElgbltySetPrfl> contains the following elements (see GenericIdentification1 on page 417 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		418
	SchemeName <*SchmeNm*>	[0..1]	Text		418
	Issuer <*Issr*>	[0..1]	Text		418

5.4.7.9 CollateralParties <CollPties>

Presence: [1..1]

Definition: Identifies the chain of collateral parties.

Impacted by: C10 CollateralAccountOrBlockChainAddress1Rule , C11 CollateralAccountOrBlockChainAddress2Rule

CollateralParties <CollPties> contains the following **CollateralParties11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyB <*PtyB*>	[1..1]			232
	Identification <*Id*>	[1..1]	±		232
	LEI <*LEI*>	[0..1]	IdentifierSet		232
	AlternateIdentification <*AltrnId*>	[0..1]	±		232
	ClientPartyB <*ClntPtyB*>	[0..1]			233
	Identification <*Id*>	[1..1]	±		233
	LEI <*LEI*>	[0..1]	IdentifierSet		233
	AlternateIdentification <*AltrnId*>	[0..1]	±		233
	TripartyAgent <*TrptyAgt*>	[0..1]	±		233
	CollateralAccount <*CollAcct*>	[0..1]	±		234
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		234

Constraints

- **CollateralAccountOrBlockChainAddress1Rule**

  (Rule)

  If CollateralAccount is present, BlockChainAddressOrWallet must be absent.

  ```
  On Condition
      /CollateralAccount 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, CollateralAccount must be absent.

  ```
  On Condition
      /BlockChainAddressOrWallet is present
  Following Must be True
      /CollateralAccount 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.

5.4.7.9.1 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

PartyB <PtyB> contains the following **PartyIdentification232** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		232
	LEI *<LEI>*	[0..1]	IdentifierSet		232
	AlternateIdentification *<AltrnId>*	[0..1]	±		232

5.4.7.9.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		464
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		465

5.4.7.9.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

5.4.7.9.1.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		453
	Country *<Ctry>*	[1..1]	CodeSet	C3	453
	AlternateIdentification *<AltrnId>*	[1..1]	Text		453

5.4.7.9.2 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

ClientPartyB <ClntPtyB> contains the following **PartyIdentification232** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		233
	LEI <*LEI*>	[0..1]	IdentifierSet		233
	AlternateIdentification <*AltrnId*>	[0..1]	±		233

5.4.7.9.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		464
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		465

5.4.7.9.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

5.4.7.9.2.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		453
	Country <*Ctry*>	[1..1]	CodeSet	C3	453
	AlternateIdentification <*AltrnId*>	[1..1]	Text		453

5.4.7.9.3 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see PartyIdentification136 on page 465 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		465
	LEI *<LEI>*	[0..1]	IdentifierSet		465

5.4.7.9.4 CollateralAccount <CollAcct>

Presence: [0..1]

Definition: Account where the collateral is held during the lifecycle of the transaction.

CollateralAccount <CollAcct> contains the following elements (see SecuritiesAccount19 on page 394 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		394
	Type *<Tp>*	[0..1]	±		394
	Name *<Nm>*	[0..1]	Text		394

5.4.7.9.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see BlockChainAddressWallet3 on page 438 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		439
	Type *<Tp>*	[0..1]	±		439
	Name *<Nm>*	[0..1]	Text		439

5.4.7.10 ExecutionRequestedDate <ExctnReqdDt>

Presence: [1..1]

Definition: Date/time at which the party requested the initiation instruction to be executed.

ExecutionRequestedDate <ExctnReqdDt> contains one of the following **ClosingDate4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Date** *<Dt>*	[1..1]	±		235
Or}	**Code** *<Cd>*	[1..1]			235
{Or	**Code** *<Cd>*	[1..1]	CodeSet		235
Or}	**Proprietary** *<Prtry>*	[1..1]	±		235

5.4.7.10.1 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 402 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		403
Or}	DateTime *<DtTm>*	[1..1]	DateTime		403

5.4.7.10.2 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		235
Or}	**Proprietary** *<Prtry>*	[1..1]	±		235

5.4.7.10.2.1 Code <Cd>

Presence: [1..1]

Definition: Date is defined using a code.

Datatype: DateType2Code on page 511

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

5.4.7.10.2.2 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 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

5.4.7.11 ClosingDate <ClsgDt>

Presence: [1..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]	±		236
Or}	**Code** *<Cd>*	[1..1]			236
{Or	**Code** *<Cd>*	[1..1]	CodeSet		237
Or}	**Proprietary** *<Prtry>*	[1..1]	±		237

5.4.7.11.1 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 402 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		403
Or}	DateTime *<DtTm>*	[1..1]	DateTime		403

5.4.7.11.2 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		237
Or}	**Proprietary** *<Prtry>*	[1..1]	±		237

5.4.7.11.2.1 Code <Cd>

Presence: [1..1]

Definition: Date is defined using a code.

Datatype: DateType2Code on page 511

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

5.4.7.11.2.2 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 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

5.4.7.12 ValuationAmounts <ValtnAmts>

Presence: [1..1]

Definition: Provides details on the collateral valuation.

ValuationAmounts <ValtnAmts> contains the following **CollateralAmount17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValueOfCollateralHeld <ValOfCollHeld>	[1..1]	Amount	C2, C16	238
	TotalExposure <TtlXpsr>	[1..1]	Amount	C2, C16	239
	TransactionAmount <TxAmt>	[0..1]	Amount	C2, C16	240
	TransactionAmountBreakdown <TxAmtBrkdwn>	[0..*]			241
	LotNumber <LotNb>	[1..1]			241
	Identification <Id>	[1..1]	Text		241
	Issuer <Issr>	[0..1]	Text		241
	TransactionAmount <TxAmt>	[0..1]	Amount	C2, C16	241
	Period <Prd>	[0..1]	±		242
	Margin <Mrgn>	[0..1]	±		242
	TotalAccruedInterest <TtlAcrdIntrst>	[0..1]	Amount	C2, C16	243
	TotalCollateralRequired <TtlCollReqrd>	[0..1]	Amount	C2, C16	243
	TotalValueOfOwnCollateral <TtlValOfOwnColl>	[0..1]	Amount	C2, C16	244
	TotalValueOfReusedCollateral <TtlValOfReusdColl>	[0..1]	Amount	C2, C16	245
	TotalPendingCollateralIn <TtlPdgCollIn>	[0..1]	Amount	C2, C16	246
	TotalPendingCollateralOut <TtlPdgCollOut>	[0..1]	Amount	C2, C16	246
	TotalOfPrincipals <TtlOfPrncpls>	[0..1]	Amount	C2, C16	247
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	Amount	C2, C16	248
	TotalCashFailed <TtlCshFaild>	[0..1]	Amount	C2, C16	248

5.4.7.12.1 ValueOfCollateralHeld <ValOfCollHeld>

Presence: [1..1]

Definition: Total value of posted collateral (post-haircut) expressed in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.12.2 TotalExposure <TtlXpsr>

Presence: [1..1]

Definition: Total exposure amount between the giver and taker expressed in the reporting currency. It includes the transaction amount and the accrued interests minus any unsettled amount.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.12.3 TransactionAmount <TxAmt>

Presence: [0..1]

Definition: Transaction Amount as instructed by the client.

Impacted by: <u>C2 ActiveOrHistoricCurrency</u> , <u>C16 CurrencyAmount</u>

Datatype: <u>ActiveOrHistoricCurrencyAndAmount on page 503</u>

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.

5.4.7.12.4 TransactionAmountBreakdown <TxAmtBrkdwn>

Presence: [0..*]

Definition: Breakdown of transaction amount (required value for the exposure) into market value lots based on the term for the underlying trades.

TransactionAmountBreakdown <TxAmtBrkdwn> contains the following **CollateralTransactionAmountBreakdown2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LotNumber *<LotNb>*	[1..1]			241
	Identification *<Id>*	[1..1]	Text		241
	Issuer *<Issr>*	[0..1]	Text		241
	TransactionAmount *<TxAmt>*	[0..1]	Amount	C2, C16	241
	Period *<Prd>*	[0..1]	±		242

5.4.7.12.4.1 LotNumber <LotNb>

Presence: [1..1]

Definition: Identification of the underlying transaction (exposure split).

LotNumber <LotNb> contains the following **GenericIdentification178** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		241
	Issuer *<Issr>*	[0..1]	Text		241

5.4.7.12.4.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the lot, according to a data source scheme. Used to indicate which processing to apply to the corresponding market value amount.

Datatype: Max35Text on page 535

5.4.7.12.4.1.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: Max35Text on page 535

5.4.7.12.4.2 TransactionAmount <TxAmt>

Presence: [0..1]

Definition: Split amount of the aggregate transaction amount (exposure).

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.12.4.3 Period <Prd>

Presence: [0..1]

Definition: Period that applies to the aggregate transation amount (exposure).

Period <Prd> contains one of the following elements (see Period4Choice on page 401 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		401
Or	FromDate *<FrDt>*	[1..1]	Date		402
Or	ToDate *<ToDt>*	[1..1]	Date		402
Or}	FromDateToDate *<FrDtToDt>*	[1..1]	±		402

5.4.7.12.5 Margin <Mrgn>

Presence: [0..1]

Definition: The difference between the total collateral value and the total collateral required.

Margin <Mrgn> contains the following elements (see AmountAndDirection53 on page 398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	398
	Sign <Sgn>	[0..1]	Indicator		399

5.4.7.12.6 TotalAccruedInterest <TtlAcrdIntrst>

Presence: [0..1]

Definition: Total amount of money accrued interest computed in the case of interest bearing financial instruments.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.12.7 TotalCollateralRequired <TtlCollReqrd>

Presence: [0..1]

Definition: Collateral is required to cover interest that accrues on the exposure. Margin amount would thus be the difference between collateral required and collateral value (that is COVA).

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.12.8 TotalValueOfOwnCollateral <TtlValOfOwnColl>

Presence: [0..1]

Definition: Total value of own collateral in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.12.9 TotalValueOfReusedCollateral <TtlValOfReusdColl>

Presence: [0..1]

Definition: Total value of reused/rehypotheticated collateral in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.12.10 TotalPendingCollateralIn <TtlPdgCollIn>

Presence: [0..1]

Definition: Value of incoming collateral, to be settled in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.12.11 TotalPendingCollateralOut <TtlPdgCollOut>

Presence: [0..1]

Definition: Value of outgoing collateral, to be settled in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.12.12 TotalOfPrincipals <TtlOfPrncpls>

Presence: [0..1]

Definition: Total of principals in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.12.13 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Termination Transaction Amount

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.12.14 TotalCashFailed <TtlCshFaild>

Presence: [0..1]

Definition: Total value of undelivered intended transaction cash amount.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.13 PricingRate <PricgRate>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount, as agreed between the counterparties.

PricingRate <PricgRate> contains one of the following **RateOrName4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Rate** <Rate>	[1..1]	Rate		250
Or}	**RateIndexDetails** <RateIndxDtls>	[1..1]			250
	Type <Tp>	[1..1]			251
{Or	**Code** <Cd>	[1..1]	CodeSet		251
Or}	**Proprietary** <Prtry>	[1..1]	±		253
	LookBackDays <LookBckDays>	[0..1]	Text		253
	CrystallisationDate <CrstllstnDt>	[0..1]			254
	Day <Day>	[1..1]	Indicator		254
	Period <Prd>	[0..1]	Text		254
	Tenor <Tnr>	[0..1]	CodeSet		254
	Currency <Ccy>	[0..1]	CodeSet	C2	255

5.4.7.13.1 Rate <Rate>

Presence: [1..1]

Definition: Pricing expressed as a rate.

Datatype: <u>PercentageRate on page 533</u>

5.4.7.13.2 RateIndexDetails <RateIndxDtls>

Presence: [1..1]

Definition: Pricing expressed as a rate index type or a rate name. Lookback and crystallization days.

RateIndexDetails <RateIndxDtls> contains the following **RateTypeAndLookback2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			251
{Or	**Code** <Cd>	[1..1]	CodeSet		251
Or}	**Proprietary** <Prtry>	[1..1]	±		253
	LookBackDays <LookBckDays>	[0..1]	Text		253
	CrystallisationDate <CrstllstnDt>	[0..1]			254
	Day <Day>	[1..1]	Indicator		254
	Period <Prd>	[0..1]	Text		254
	Tenor <Tnr>	[0..1]	CodeSet		254
	Currency <Ccy>	[0..1]	CodeSet	C2	255

5.4.7.13.2.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the rate type as an index type or by its name.

Type <Tp> contains one of the following **BenchmarkCurveName13Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		251
Or}	**Proprietary** <*Prtry*>	[1..1]	±		253

5.4.7.13.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reference rate or basis rate on which a variable rate is base as a code.

Datatype: BenchmarkCurveName7Code on page 506

CodeName	Name	Definition
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
BCOL	CABROVER	Bank of Canada Overnight Lending Rate (CABROVER).
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CORA	CORRA	Canadian Overnight Repo Rate Average (CAONREPO).
CZNA	Czeonia	Czech National Bank Reference Interest Rate
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
ESTR	ESTER	Euro Short Term Rate
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EFFR	FEDL01	Effective Federal Funds Rate (FEDL01).
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2

CodeName	Name	Definition
		years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
HKIO	HIBOR	Hong Kong Interbank Offered Rate (HIHD01M).
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
ETIO	JBATIBOR	Euroyen Tokyo Interbank Offered Rate (EUYN03M).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
BJUO	MUTSCALM	Bank of Japan Uncollateralized Overnight Call Rate (MUTSCALM).
NIBO	NIBOR	Norwegian Interbank Offered Rate.
OBFR	OBFR01	Overnight Bank Funding Rate (OBFR01).
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche

CodeName	Name	Definition
		Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
RCTR	RBATCTR	RBA Cash Rate Target (RBATCTR).
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TOAR	TONAR	Tokyo overnight weighted average rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.

5.4.7.13.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reference rate or basis rate on which a variable rate is base as a proprietary code.

Proprietary <Prtry> contains the following elements (see GenericIdentification1 on page 417 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		418
	SchemeName *<SchmeNm>*	[0..1]	Text		418
	Issuer *<Issr>*	[0..1]	Text		418

5.4.7.13.2.2 LookBackDays <LookBckDays>

Presence: [0..1]

Definition: Number of days prior to the current day to source the rate.

Datatype: Max3NumericText on page 536

5.4.7.13.2.3 CrystallisationDate <CrstllstnDt>

Presence: [0..1]

Definition: Identifies the penultimate accrual date of the transaction to the final (repurchase) date. Crystallising the penultimate fixing into a fixed rate for the final business day. This will allow for parties to send timely settlement instructions for the repurchase leg of the transaction. Default value is 1 day.

CrystallisationDate <CrstllstnDt> contains the following **CrystallisationDay1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Day *<Day>*	[1..1]	Indicator		254
	Period *<Prd>*	[0..1]	Text		254

5.4.7.13.2.3.1 Day <Day>

Presence: [1..1]

Definition: Fix of the penultimate accrual date of the transaction to the final (repurchase) date. Crystallizing the penultimate fixing into a fixed rate for the final business day. This will allow for parties to send timely settlement instructions for the repurchase leg of the transaction. Default value is 1 day. If not 1 then crystallization period must be used.

Datatype: One of the following values must be used (see <u>YesNoIndicator on page 532</u>):

- *Meaning When True:* Yes

- *Meaning When False:* No

5.4.7.13.2.3.2 Period <Prd>

Presence: [0..1]

Definition: Number of days prior to the accrual date of the transaction to the final (repurchase) date.

Datatype: <u>Max3NumericText on page 536</u>

5.4.7.13.2.4 Tenor <Tnr>

Presence: [0..1]

Definition: Specifies the tenor of the interest rate index (when the interest rate is calculated).

Datatype: <u>InterestRateIndexTenor2Code on page 520</u>

CodeName	Name	Definition
INDA	IntraDay	Tenor is IntraDay.
MNTH	Month1	Tenor is 1 month.
YEAR	Month12	Tenor is 12 months.
TOMN	Month2	Tenor is 2 months.
QUTR	Month3	Tenor is 3 months.
FOMN	Month4	Tenor is 4 months.
SEMI	Month6	Tenor is 6 months.
OVNG	Overnight	Tenor is overnght.
WEEK	Week1	Tenor is 1 week.

CodeName	Name	Definition
TOWK	Week2	Tenor is 2 weeks.

5.4.7.13.2.5 Currency <Ccy>

Presence: [0..1]

Definition: Rate Index currency.

Impacted by: C2 ActiveOrHistoricCurrency

Datatype: ActiveOrHistoricCurrencyCode on page 505

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.

5.4.7.14 MarginRate <MrgnRate>

Presence: [0..1]

Definition: The collateral excess/shortage expressed in the percentage of the collateral required.

Datatype: PercentageRate on page 533

5.4.7.15 SpreadRate <SprdRate>

Presence: [0..1]

Definition: Margin rate over or under an index.

Feedback

Datatype: PercentageRate on page 533

5.4.7.16 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the financial instrument.

DayCountBasis <DayCntBsis> contains one of the following elements (see InterestComputationMethodFormat4Choice on page 445 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		446
Or}	Proprietary *<Prtry>*	[1..1]	±		449

5.4.7.17 AutomaticAllocation <AutomtcAllcn>

Presence: [0..1]

Definition: Specifies whether the allocation of the collateral is manual or automatic.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

• *Meaning When True:* Yes

• *Meaning When False:* No

5.4.7.18 TransactionStatus <TxSts>

Presence: [0..2]

Definition: Provides the status of a transaction.

TransactionStatus <TxSts> contains the following **TransactionStatus6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CoverageStatus *<CvrgSts>*	[0..1]	CodeSet		256
	ExecutionStatus *<ExctnSts>*	[0..1]			257
{Or	**Code** *<Cd>*	[1..1]	CodeSet		257
Or}	**Proprietary** *<Prtry>*	[1..1]	±		257

5.4.7.18.1 CoverageStatus <CvrgSts>

Presence: [0..1]

Definition: Provides the status after comparing the exposure and the collateral required for the transaction.

Datatype: CollateralStatus1Code on page 509

CodeName	Name	Definition
EXCS	CollateralExcess	Excess of collateral.
DEFI	CollateralShortage	Shortage of collateral.
FLAT	NoExcessCollateral	Collateral covers the exposure and there is no excess.

5.4.7.18.2 ExecutionStatus <ExctnSts>

Presence: [0..1]

Definition: Indicates whether the transaction is pending initiation or has been initiated.

ExecutionStatus <ExctnSts> contains one of the following **CollateralStatus2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		257
Or}	**Proprietary** *<Prtry>*	[1..1]	±		257

5.4.7.18.2.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status after comparing the total collateral required and the total collateral value of all transactions covered in the message as a code.

Datatype: ExecutionStatus1Code on page 513

CodeName	Name	Definition
INTD	Initiated	Transaction which has been initiated and has not yet closed.
PINT	PendingInitiation	Pending Initiation.

5.4.7.18.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the status of the execution with a proprietary scheme.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

5.4.7.19 SecuritiesBalance <SctiesBal>

Presence: [0..*]

Definition: Quantity of securities assigned as collateral position.

Impacted by: C12 CollateralFlagNoSettlementDateRule   ,   C13 CollateralFlagYesSettlementDateRule   ,   C33 SafekeepingAccountOrBlockChainAddress1Rule   ,   C35 SafekeepingAccountOrBlockChainAddress2Rule

SecuritiesBalance <SctiesBal> contains the following **SecuritiesBalance3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C18, C19, C25, C26, C29	260
	Quantity *<Qty>*	[1..1]	±		262
	CollateralIndicator *<CollInd>*	[0..1]	Indicator		262
	SafekeepingPlace *<SfkpgPlc>*	[0..1]	±	C36	262
	AccountOwner *<AcctOwnr>*	[0..1]			263
	Identification *<Id>*	[1..1]	±		263
	LEI *<LEI>*	[0..1]	IdentifierSet		264
	AlternateIdentification *<AltrnId>*	[0..1]	±		264
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		264
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		264
	SettlementStatus *<SttlmSts>*	[0..1]	CodeSet		265
	DenominationCurrency *<DnmtnCcy>*	[0..1]	CodeSet	C2	265
	RatingDetails *<RatgDtls>*	[0..*]			265
	Rating *<Ratg>*	[1..1]	Text		266
	SourceOfRating *<SrcOfRatg>*	[1..1]	±		266
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		266
	ValuationDetails *<ValtnDtls>*	[0..1]			266
	MarketPrice *<MktPric>*	[0..1]	±		267
	SourceOfPrice *<SrcOfPric>*	[0..1]	±		268
	SettlementDate *<SttlmDt>*	[0..1]	±		268
	ValuationDetailsAmount *<ValtnDtlsAmt>*	[1..1]			268
	ActualMarketValuePostValuationFactor *<ActlMktValPstValtnFctr>*	[1..1]	Amount	C2, C16	269
	ActualMarketValueBeforeValuationFactor *<ActlMktValBfrValtnFctr>*	[0..1]	Amount	C2, C16	270
	ExposureCollateralInTransactionCurrency *<XpsrCollInTxCcy>*	[0..1]	Amount	C2, C16	270
	ExposureCollateralInReportingCurrency *<XpsrCollInRptgCcy>*	[0..1]	Amount	C2, C16	271
	MarketValueAmountPostValuationFactor *<MktValAmtPstValtnFctr>*	[0..1]	Amount	C2, C16	272

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MarketValueAmountBeforeValuationFactor *<MktValAmtBfrValtnFctr>*	[0..1]	Amount	C2, C16	273
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	273
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	274
	AccruedInterest *<AcrdIntrst>*	[0..1]	Amount	C2, C16	275
	CleanPrice *<CleanPric>*	[0..1]	Amount	C2, C16	275
	ValuationFactorBreakdown *<ValtnFctrBrkdwn>*	[1..1]		C22, C24, C31, C41	276
	ValuationFactor *<ValtnFctr>*	[0..1]	Rate		278
	InflationFactor *<InfltnFctr>*	[0..1]	Rate		278
	Haircut *<Hrcut>*	[0..1]	Rate		278
	PoolFactor *<PoolFctr>*	[0..1]	Rate		278
	NumberOfDaysAccrued *<NbOfDaysAcrd>*	[0..1]	Quantity		278
	QuotationAge *<QtnAge>*	[0..1]	Quantity		278
	TransactionLotNumber *<TxLotNb>*	[0..*]			278
	Identification *<Id>*	[1..1]	Text		279
	Issuer *<Issr>*	[0..1]	Text		279

Constraints

- **CollateralFlagNoSettlementDateRule**

  (Rule)

  If collateral flag is set to N, the settlement date in the valuation details cannot be present.

  ```
  On Condition
      /CollateralIndicator is equal to value 'false'
  Following Must be True
      /ValuationDetails/SettlementDate Must be absent
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00425

  – *Error Text:* If collateral flag is set to N, the settlement date in the valuation details cannot be present

- **CollateralFlagYesSettlementDateRule**

  (Rule)

If collateral indicator is set to Y the settlement date in the valuations details must be present.

```
On Condition
    /CollateralIndicator is equal to value 'true'
Following Must be True
    /ValuationDetails/SettlementDate Must be present
```

Error handling:

- *Error severity:* Fatal

- *Error Code:* X00424

- *Error Text:* If collateral indicator is set to Y the settlement date in the valuations details must be present

- **SafekeepingAccountOrBlockChainAddress1Rule**

  (Rule)

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

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

Error handling:

- *Error severity:* Warning

- *Error Code:* X00554

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

- **SafekeepingAccountOrBlockChainAddress2Rule**

  (Rule)

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

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

Error handling:

- *Error severity:* Warning

- *Error Code:* X00555

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

5.4.7.19.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C18 DescriptionPresenceRule   , C19 DescriptionUsageRule, C25 ISINGuideline, C26 ISINPresenceRule   ,   C29 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see
SecurityIdentification19 on page 411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		413
	OtherIdentification <OthrId>	[0..*]			413
	Identification <Id>	[1..1]	Text		413
	Suffix <Sfx>	[0..1]	Text		413
	Type <Tp>	[1..1]	±		413
	Description <Desc>	[0..1]	Text		414

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.

5.4.7.19.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of financial instrument at the time of the preparation of the statement. It is the resulting balance of securities post movements for delta (reporting on flow).

Quantity <Qty> contains one of the following elements (see BalanceQuantity13Choice on page 484 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±		484
Or}	Proprietary *<Prtry>*	[1..1]	±		484

5.4.7.19.3 CollateralIndicator <CollInd>

Presence: [0..1]

Definition: Indicates whether the financial instrument is delivered/received as collateral or as loaned securities.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

• *Meaning When True:* Yes

• *Meaning When False:* No

5.4.7.19.4 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: C36 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlace <SfkpgPlc> contains the following elements (see SafeKeepingPlace3 on page 486 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat *<SfkpgPlcFrmt>*	[0..1]	±		486
	LEI *<LEI>*	[0..1]	IdentifierSet		487

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

  (Rule)

  SafekeepingPlaceFormat must be present or LEI must be present.

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

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00383

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

5.4.7.19.5 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Account from which the collateral is sourced.

AccountOwner <AcctOwnr> contains the following **PartyIdentification232** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		263
	LEI *<LEI>*	[0..1]	IdentifierSet		264
	AlternateIdentification *<AltrnId>*	[0..1]	±		264

5.4.7.19.5.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		464
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		465

5.4.7.19.5.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

5.4.7.19.5.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		453
	Country *<Ctry>*	[1..1]	CodeSet	C3	453
	AlternateIdentification *<AltrnId>*	[1..1]	Text		453

5.4.7.19.6 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account where financial instruments are maintained. It is the source account.

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 394 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		394
	Type *<Tp>*	[0..1]	±		394
	Name *<Nm>*	[0..1]	Text		394

5.4.7.19.7 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see BlockChainAddressWallet3 on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		439
	Type <Tp>	[0..1]	±		439
	Name <Nm>	[0..1]	Text		439

5.4.7.19.8 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of an instruction.

Datatype: SecuritiesSettlementStatus3Code on page 526

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
SETT	Settled	Full settlement.

5.4.7.19.9 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

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

Impacted by: C2 ActiveOrHistoricCurrency

Datatype: ActiveOrHistoricCurrencyCode on page 505

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.

5.4.7.19.10 RatingDetails <RatgDtls>

Presence: [0..*]

Definition: Rating and source of the rating of the financial instrument.

RatingDetails <RatgDtls> contains the following **Rating2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rating *<Ratg>*	[1..1]	Text		266
	SourceOfRating *<SrcOfRatg>*	[1..1]	±		266

5.4.7.19.10.1 Rating <Ratg>

Presence: [1..1]

Definition: Provides the rating of the financial instrument.

Datatype: Max10Text on page 534

5.4.7.19.10.2 SourceOfRating <SrcOfRatg>

Presence: [1..1]

Definition: Agency, which provides rating services, for example, Moody's and S&P.

SourceOfRating <SrcOfRatg> contains the following elements (see MarketIdentification89 on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		427
	Type *<Tp>*	[1..1]			427
{Or	Code *<Cd>*	[1..1]	CodeSet		427
Or}	Proprietary *<Prtry>*	[1..1]	±		428

5.4.7.19.11 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see ForeignExchangeTerms19 on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency *<UnitCcy>*	[1..1]	CodeSet	C1	414
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet	C1	415
	ExchangeRate *<XchgRate>*	[1..1]	Rate		415

5.4.7.19.12 ValuationDetails <ValtnDtls>

Presence: [0..1]

Definition: Valuation details for the securities position.

ValuationDetails <ValtnDtls> contains the following **ValuationsDetails1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketPrice <MktPric>	[0..1]	±		267
	SourceOfPrice <SrcOfPric>	[0..1]	±		268
	SettlementDate <SttlmDt>	[0..1]	±		268
	ValuationDetailsAmount <ValtnDtlsAmt>	[1..1]			268
	ActualMarketValuePostValuationFactor <ActlMktValPstValtnFctr>	[1..1]	Amount	C2, C16	269
	ActualMarketValueBeforeValuationFactor <ActlMktValBfrValtnFctr>	[0..1]	Amount	C2, C16	270
	ExposureCollateralInTransactionCurrency <XpsrCollInTxCcy>	[0..1]	Amount	C2, C16	270
	ExposureCollateralInReportingCurrency <XpsrCollInRptgCcy>	[0..1]	Amount	C2, C16	271
	MarketValueAmountPostValuationFactor <MktValAmtPstValtnFctr>	[0..1]	Amount	C2, C16	272
	MarketValueAmountBeforeValuationFactor <MktValAmtBfrValtnFctr>	[0..1]	Amount	C2, C16	273
	TotalValueOfOwnCollateral <TtlValOfOwnColl>	[0..1]	Amount	C2, C16	273
	TotalValueOfReusedCollateral <TtlValOfReusdColl>	[0..1]	Amount	C2, C16	274
	AccruedInterest <AcrdIntrst>	[0..1]	Amount	C2, C16	275
	CleanPrice <CleanPric>	[0..1]	Amount	C2, C16	275
	ValuationFactorBreakdown <ValtnFctrBrkdwn>	[1..1]		C22, C24, C31, C41	276
	ValuationFactor <ValtnFctr>	[0..1]	Rate		278
	InflationFactor <InfltnFctr>	[0..1]	Rate		278
	Haircut <Hrcut>	[0..1]	Rate		278
	PoolFactor <PoolFctr>	[0..1]	Rate		278
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity		278
	QuotationAge <QtnAge>	[0..1]	Quantity		278

5.4.7.19.12.1 MarketPrice <MktPric>

Presence: [0..1]

Definition: Last reported/known price of a financial instrument in a market.

MarketPrice <MktPric> contains the following elements (see Price7 on page 482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		482
	Value <Val>	[1..1]	±		483

5.4.7.19.12.2 SourceOfPrice <SrcOfPric>

Presence: [0..1]

Definition: Source of the price quotation.

SourceOfPrice <SrcOfPric> contains the following elements (see MarketIdentification89 on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		427
	Type <Tp>	[1..1]			427
{Or	Code <Cd>	[1..1]	CodeSet		427
Or}	Proprietary <Prtry>	[1..1]	±		428

5.4.7.19.12.3 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the financial instruments are to be delivered or received effectively (Effective Settlement Date and Time).

SettlementDate <SttlmDt> contains one of the following elements (see DateAndDateTime2Choice on page 402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		403
Or}	DateTime <DtTm>	[1..1]	DateTime		403

5.4.7.19.12.4 ValuationDetailsAmount <ValtnDtlsAmt>

Presence: [1..1]

Definition: Securities collateral position valuation amounts.

ValuationDetailsAmount <ValtnDtlsAmt> contains the following **CollateralAmount4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ActualMarketValuePostValuationFactor *<ActlMktValPstValtnFctr>*	[1..1]	Amount	C2, C16	269
	ActualMarketValueBeforeValuationFactor *<ActlMktValBfrValtnFctr>*	[0..1]	Amount	C2, C16	270
	ExposureCollateralInTransactionCurrency *<XpsrCollInTxCcy>*	[0..1]	Amount	C2, C16	270
	ExposureCollateralInReportingCurrency *<XpsrCollInRptgCcy>*	[0..1]	Amount	C2, C16	271
	MarketValueAmountPostValuationFactor *<MktValAmtPstValtnFctr>*	[0..1]	Amount	C2, C16	272
	MarketValueAmountBeforeValuationFactor *<MktValAmtBfrValtnFctr>*	[0..1]	Amount	C2, C16	273
	TotalValueOfOwnCollateral *<TtlValOfOwnColl>*	[0..1]	Amount	C2, C16	273
	TotalValueOfReusedCollateral *<TtlValOfReusdColl>*	[0..1]	Amount	C2, C16	274

5.4.7.19.12.4.1 ActualMarketValuePostValuationFactor <ActlMktValPstValtnFctr>

Presence: [1..1]

Definition: Actual market value post valuation factor expressed in the collateral currency (denomination currency of the security). For cash, it is the value post haircut.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.19.12.4.2 ActualMarketValueBeforeValuationFactor <ActlMktValBfrValtnFctr>

Presence: [0..1]

Definition: Actual market value before valuation factor expressed in the collateral currency (denomination currency of the security). For cash, it is the value before haircut.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.19.12.4.3 ExposureCollateralInTransactionCurrency <XpsrCollInTxCcy>

Presence: [0..1]

Definition: Amount of the exposure/collateral in the exposure/collateral currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.19.12.4.4 ExposureCollateralInReportingCurrency <XpsrCollInRptgCcy>

Presence: [0..1]

Definition: Amount of the exposure/collateral in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.19.12.4.5 MarketValueAmountPostValuationFactor <MktValAmtPstValtnFctr>

Presence: [0..1]

Definition: Market value post valuation factor expressed in the transaction currency. For cash, it is the value post haircut.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.19.12.4.6 MarketValueAmountBeforeValuationFactor <MktValAmtBfrValtnFctr>

Presence: [0..1]

Definition: Market value before valuation factor expressed in the transaction currency. For cash, it is the value before haircut.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.19.12.4.7 TotalValueOfOwnCollateral <TtlValOfOwnColl>

Presence: [0..1]

Definition: Total value of own collateral in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.19.12.4.8 TotalValueOfReusedCollateral <TtlValOfReusdColl>

Presence: [0..1]

Definition: Total value of reused/rehypotheticated collateral in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.19.12.5 AccruedInterest <AcrdIntrst>

Presence: [0..1]

Definition: Amount of interest that has been accrued in between coupon payment periods for a given financial instrument.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.19.12.6 CleanPrice <CleanPric>

Presence: [0..1]

Definition: Price amount excluding the accrued interest for a given financial instrument.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.19.12.7 ValuationFactorBreakdown <ValtnFctrBrkdwn>

Presence: [1..1]

Definition: Valuation factors.

Impacted by: C22 HaircutFactorPresenceRule   ,   C24 InflationFactorPresenceRule   ,   C31 PoolFactorPresenceRule   ,   C41 ValuationFactorPresenceRule

ValuationFactorBreakdown <ValtnFctrBrkdwn> contains the following **ValuationFactorBreakdown1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ValuationFactor *<ValtnFctr>*	[0..1]	Rate		278
	InflationFactor *<InfltnFctr>*	[0..1]	Rate		278
	Haircut *<Hrcut>*	[0..1]	Rate		278
	PoolFactor *<PoolFctr>*	[0..1]	Rate		278

Constraints

- **HaircutFactorPresenceRule**

(Rule)

If valuation factor, inflation factor and pool factor are absent then haircut must be present.

```
On Condition
    /ValuationFactor is absent
 And    /InflationFactor is absent
 And    /PoolFactor is absent
Following Must be True
    /Haircut Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00445

– *Error Text:* At least one element must be present

- **InflationFactorPresenceRule**

  (Rule)

  If valuation inflation factor, haircut and pool factor are absent then inflation factor must be present.

```
On Condition
    /ValuationFactor is absent
 And    /Haircut is absent
 And    /PoolFactor is absent
Following Must be True
    /InflationFactor Must be present
```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00446

  – *Error Text:* At least one element must be present

- **PoolFactorPresenceRule**

  (Rule)

  If valuation factor, inflation factor and haircut are absent then pool factor must be present.

```
On Condition
    /ValuationFactor is absent
 And    /InflationFactor is absent
 And    /Haircut is absent
Following Must be True
    /PoolFactor Must be present
```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00447

  – *Error Text:* At least one element must be present

- **ValuationFactorPresenceRule**

  (Rule)

  If inflation factor, haircut and pool factor are absent then valuation factor must be present.

```
On Condition
    /InflationFactor is absent
 And    /Haircut is absent
 And    /PoolFactor is absent
Following Must be True
    /ValuationFactor Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00448

– *Error Text:* At least one element must be present

5.4.7.19.12.7.1 ValuationFactor <ValtnFctr>

Presence: [0..1]

Definition: Aggregated adjustment applied on the liability/collateral to calculate the position. It is the sum of the inflation, the haircut/margin and pool factors.

Datatype: BaseOneRate on page 533

5.4.7.19.12.7.2 InflationFactor <InfltnFctr>

Presence: [0..1]

Definition: Adjustment related to inflation applied on the liability/collateral to calculate the position.

Datatype: BaseOneRate on page 533

5.4.7.19.12.7.3 Haircut <Hrcut>

Presence: [0..1]

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

Datatype: BaseOneRate on page 533

5.4.7.19.12.7.4 PoolFactor <PoolFctr>

Presence: [0..1]

Definition: Percentage that applies to price of the securities following a redemption.

Datatype: BaseOneRate on page 533

5.4.7.19.12.8 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

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

Datatype: Number on page 532

5.4.7.19.12.9 QuotationAge <QtnAge>

Presence: [0..1]

Definition: Number of days since the last pricing update.

Datatype: Number on page 532

5.4.7.19.13 TransactionLotNumber <TxLotNb>

Presence: [0..*]

Definition: Identification of the underlying market value lots based on the term of the underlyning trades. The issuer defines the lot identification.

TransactionLotNumber <TxLotNb> contains the following **GenericIdentification178** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *</Id>*	[1..1]	Text		279
	Issuer *</Issr>*	[0..1]	Text		279

5.4.7.19.13.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the lot, according to a data source scheme. Used to indicate which processing to apply to the corresponding market value amount.

Datatype: Max35Text on page 535

5.4.7.19.13.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: Max35Text on page 535

5.4.7.20 CashBalance <CshBal>

Presence: [0..*]

Definition: Amount of cash assigned as collateral position.

CashBalance **<CshBal>** contains the following **CashBalance15** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C16	280
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		281
	CashAccount *<CshAcct>*	[0..1]	±		281
	ValuationDetails *<ValtnDtls>*	[0..1]			281
	ValuationDetailsAmount *<ValtnDtlsAmt>*	[1..*]			282
	ActualMarketValuePostHaircut *<ActlMktValPstHrcut>*	[1..1]	Amount	C2, C16	282
	ActualMarketValueBeforeHaircut *<ActlMktValBfrHrcut>*	[0..1]	Amount	C2, C16	283
	ExposureCollateralInTransactionCurrency *<XpsrCollInTxCcy>*	[0..1]	Amount	C2, C16	284
	ExposureCollateralInReportingCurrency *<XpsrCollInRptgCcy>*	[0..1]	Amount	C2, C16	285
	MarketValueAmountPostHaircut *<MktValAmtPstHrcut>*	[0..1]	Amount	C2, C16	285
	MarketValueAmountBeforeHaircut *<MktValAmtBfrHrcut>*	[0..1]	Amount	C2, C16	286
	Haircut *<Hrcut>*	[1..1]	Rate		287
	TransactionLotNumber *<TxLotNb>*	[0..*]			287
	Identification *<Id>*	[1..1]	Text		287
	Issuer *<Issr>*	[0..1]	Text		287

5.4.7.20.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money of the cash balance.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.20.2 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see ForeignExchangeTerms19 on page 414 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnitCurrency *<UnitCcy>*	[1..1]	CodeSet	C1	414
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet	C1	415
	ExchangeRate *<XchgRate>*	[1..1]	Rate		415

5.4.7.20.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account in which cash is maintained.

CashAccount <CshAcct> contains one of the following elements (see CashAccountIdentification5Choice on page 394 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	IBAN *<IBAN>*	[1..1]	IdentifierSet	C12	395
Or}	Proprietary *<Prtry>*	[1..1]	Text		395

5.4.7.20.4 ValuationDetails <ValtnDtls>

Presence: [0..1]

Definition: Valuation details for the securities position.

ValuationDetails <ValtnDtls> contains the following **ValuationsDetails2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationDetailsAmount <ValtnDtlsAmt>	[1..*]			282
	ActualMarketValuePostHaircut <ActlMktValPstHrcut>	[1..1]	Amount	C2, C16	282
	ActualMarketValueBeforeHaircut <ActlMktValBfrHrcut>	[0..1]	Amount	C2, C16	283
	ExposureCollateralInTransactionCurrency <XpsrCollInTxCcy>	[0..1]	Amount	C2, C16	284
	ExposureCollateralInReportingCurrency <XpsrCollInRptgCcy>	[0..1]	Amount	C2, C16	285
	MarketValueAmountPostHaircut <MktValAmtPstHrcut>	[0..1]	Amount	C2, C16	285
	MarketValueAmountBeforeHaircut <MktValAmtBfrHrcut>	[0..1]	Amount	C2, C16	286
	Haircut <Hrcut>	[1..1]	Rate		287

5.4.7.20.4.1 ValuationDetailsAmount <ValtnDtlsAmt>

Presence: [1..*]

Definition: Securities collateral position valuation amounts.

ValuationDetailsAmount <ValtnDtlsAmt> contains the following **CollateralAmount9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ActualMarketValuePostHaircut <ActlMktValPstHrcut>	[1..1]	Amount	C2, C16	282
	ActualMarketValueBeforeHaircut <ActlMktValBfrHrcut>	[0..1]	Amount	C2, C16	283
	ExposureCollateralInTransactionCurrency <XpsrCollInTxCcy>	[0..1]	Amount	C2, C16	284
	ExposureCollateralInReportingCurrency <XpsrCollInRptgCcy>	[0..1]	Amount	C2, C16	285
	MarketValueAmountPostHaircut <MktValAmtPstHrcut>	[0..1]	Amount	C2, C16	285
	MarketValueAmountBeforeHaircut <MktValAmtBfrHrcut>	[0..1]	Amount	C2, C16	286

5.4.7.20.4.1.1 ActualMarketValuePostHaircut <ActlMktValPstHrcut>

Presence: [1..1]

Definition: Actual market value post haircut expressed in the collateral currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.20.4.1.2 ActualMarketValueBeforeHaircut <ActlMktValBfrHrcut>

Presence: [0..1]

Definition: Actual market value before haircut expressed in the collateral currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.20.4.1.3 ExposureCollateralInTransactionCurrency <XpsrCollInTxCcy>

Presence: [0..1]

Definition: Amount of the exposure/collateral in the exposure/collateral currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.20.4.1.4 ExposureCollateralInReportingCurrency <XpsrCollInRptgCcy>

Presence: [0..1]

Definition: Amount of the exposure/collateral in the reporting currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.20.4.1.5 MarketValueAmountPostHaircut <MktValAmtPstHrcut>

Presence: [0..1]

Definition: Actual market value post haircut expressed in the transaction currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.20.4.1.6 MarketValueAmountBeforeHaircut <MktValAmtBfrHrcut>

Presence: [0..1]

Definition: Actual market value before haircut expressed in the transaction currency.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.7.20.4.2 Haircut <Hrcut>

Presence: [1..1]

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

Datatype: BaseOneRate on page 533

5.4.7.20.5 TransactionLotNumber <TxLotNb>

Presence: [0..*]

Definition: Identification of the underlying market value lots based on the term of the underlying trades. The issuer defines the lot identification.

TransactionLotNumber <TxLotNb> contains the following **GenericIdentification178** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		287
	Issuer *<Issr>*	[0..1]	Text		287

5.4.7.20.5.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the lot, according to a data source scheme. Used to indicate which processing to apply to the corresponding market value amount.

Datatype: Max35Text on page 535

5.4.7.20.5.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: Max35Text on page 535

5.4.8 AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>

Presence: [0..1]

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

AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts> contains the following
TotalValueInPageAndStatement5 elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalExposureValueOfPage *<TtlXpsrValOfPg>*	[0..1]	Amount	C2, C16	288
	TotalCollateralHeldValueOfPage *<TtlCollHeldValOfPg>*	[0..1]	Amount	C2, C16	288

5.4.8.1 TotalExposureValueOfPage <TtlXpsrValOfPg>

Presence: [0..1]

Definition: Total value of exposure reported in this message.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.8.2 TotalCollateralHeldValueOfPage <TtlCollHeldValOfPg>

Presence: [0..1]

Definition: Total value of collateral held reported in this message.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C16 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

5.4.9 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C37 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see SupplementaryData1 on page 450 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		450
	Envelope *<Envlp>*	[1..1]	(External Schema)		450

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.023.001.01 TripartyCollateralStatusAdviceV01

6.1 MessageDefinition Functionality

Scope:

This message is sent by a triparty agent after the receipt of a collateral instruction from its client.

In this message, the Sender is the triparty agent and the Receiver is either the collateral taker or the collateral giver or their account servicer.

Usage:

This message provides valuation results as well as the status of the proposed collateral movements (cash and securities).

Outline

The TripartyCollateralStatusAdviceV01 MessageDefinition is composed of 12 MessageBuildingBlocks:

A. TransactionInstructionIdentification

Provides unambiguous transaction identification information.

B. Pagination

Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

C. AllocationStatus

Provides the status of allocation of collateral to cover the instruction.

D. SettlementStatus

Provides the status of settlement of the transaction or the instruction.

E. CollateralStatus

Provides the collateral status of an instruction.

F. GeneralParameters

provides general information about the instruction and collateral transaction the message refers to.

G. CollateralParties

Identifies the chain of collateral parties.

H. DealTransactionDetails

Specifies the information related to the deal.

I. DealTransactionDate

Identifies the dates related to the triparty collateral instruction or transactions.

J. SecuritiesMovement

Securities movements.

K. CashMovement

Cash movement.

L. 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> <TrptyCollStsAdvc>	[1..1]		C4, C6, C25	
	TransactionInstructionIdentification *<TxInstrId>*	[1..1]	±		301
	Pagination *<Pgntn>*	[1..1]	±		302
	AllocationStatus *<AllcnSts>*	[0..1]			302
{Or	**FullyAllocated** *<FullyAllctd>*	[1..1]	±	C3	302
Or	**PartiallyAllocated** *<PrtlyAllctd>*	[1..1]	±	C3	303
Or}	**Proprietary** *<Prtry>*	[1..1]	±		303
	SettlementStatus *<SttlmSts>*	[0..1]			304
{Or	**PartialSettlement** *<PrtlSttlm>*	[1..*]	±	C3	304
Or	**Settled** *<Sttld>*	[1..*]	±	C3	304
Or	**Unsettled** *<Usttld>*	[1..*]	±	C3	305
Or}	**Proprietary** *<Prtry>*	[1..1]	±		305
	CollateralStatus *<CollSts>*	[0..1]			305
{Or	**Pending** *<Pdg>*	[1..*]	±	C3	306
Or}	**Proprietary** *<Prtry>*	[1..*]	±		306
	GeneralParameters *<GnlParams>*	[1..1]			306
	CollateralInstructionType *<CollInstrTp>*	[1..1]			307
{Or	**Code** *<Cd>*	[1..1]	CodeSet		307
Or}	**Proprietary** *<Prtry>*	[1..1]	±		308
	ExposureType *<XpsrTp>*	[1..1]	±		308
	CollateralSide *<CollSd>*	[1..1]	CodeSet		308
	Priority *<Prty>*	[0..1]	±		309
	AutomaticAllocation *<AutomtcAllcn>*	[0..1]	Indicator		309
	CollateralApproved *<CollApprvd>*	[0..1]	Indicator		309
	SettlementApproved *<SttlmApprvd>*	[0..1]	Indicator		309
	CollateralAmount *<CollAmt>*	[0..1]			309
	RequiredMargin *<ReqrdMrgn>*	[0..1]	±		310
	Collateralised *<Collsd>*	[0..1]	±		310
	RemainingCollateralised *<RmngCollsd>*	[0..1]	±		311

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Settled <*SttId*>	[0..1]	±		311
	RemainingSettlement <*RmngSttlm*>	[0..1]	±		311
	CollateralParties <*CollPties*>	[1..1]			312
	PartyA <*PtyA*>	[1..1]	±	C18, C21	312
	ClientPartyA <*ClntPtyA*>	[0..1]			314
	Identification <*Id*>	[1..1]	±		314
	LEI <*LEI*>	[0..1]	IdentifierSet		314
	AlternateIdentification <*AltrnId*>	[0..1]	±		314
	PartyB <*PtyB*>	[1..1]	±	C19, C22	314
	ClientPartyB <*ClntPtyB*>	[0..1]			316
	Identification <*Id*>	[1..1]	±		316
	LEI <*LEI*>	[0..1]	IdentifierSet		316
	AlternateIdentification <*AltrnId*>	[0..1]	±		316
	TripartyAgent <*TrptyAgt*>	[0..1]	±		317
	DealTransactionDetails <*DealTxDtls*>	[1..1]			317
	ClosingDate <*ClsgDt*>	[1..1]			317
{Or	**Date** <*Dt*>	[1..1]	±		318
Or}	**Code** <*Cd*>	[1..1]			318
{Or	**Code** <*Cd*>	[1..1]	CodeSet		318
Or}	**Proprietary** <*Prtry*>	[1..1]	±		318
	DealDetailsAmount <*DealDtlsAmt*>	[0..1]			319
	Transaction <*Tx*>	[0..1]	±		319
	Termination <*Termntn*>	[0..1]	±		319
	Accrued <*Acrd*>	[0..1]	±		320
	ValueSought <*ValSght*>	[0..1]	±		320
	UndisputedTransaction <*UdsptdTx*>	[0..1]	±		320
	DealTransactionDate <*DealTxDt*>	[1..1]		C17, C24, C27	321
	TradeDate <*TradDt*>	[0..1]	Date		322
	RequestedExecutionDate <*ReqdExctnDt*>	[0..1]	±		322
	SettlementDate <*SttlmDt*>	[0..1]	Date		322

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecuritiesMovement <*SctiesMvmnt*>	[0..*]		C20, C23	323
	SecuritiesMovementType <*SctiesMvmntTp*>	[1..1]	CodeSet		324
	FinancialInstrumentIdentification <*FinInstrmId*>	[1..1]	±	C10, C11, C14, C15, C16	324
	SecuritiesQuantity <*SctiesQty*>	[1..1]	±		326
	MovementStatus <*MvmntSts*>	[0..1]			326
{Or	**Amount** <*Amt*>	[1..1]	±	C3	327
Or	**Cash** <*Csh*>	[1..1]	±	C3	327
Or	**Currency** <*Ccy*>	[1..1]	±	C3	328
Or	**Excluded** <*Excld*>	[1..1]	±	C3	328
Or	**Future** <*Futr*>	[1..1]	±	C3	329
Or	**Pending** <*Pdg*>	[1..1]	±	C3	329
Or	**ManuallyAccepted** <*MnlyAccptd*>	[1..1]	±	C3	329
Or	**Eligibility** <*Elgblty*>	[1..1]	±	C3	330
Or	**Tax** <*Tax*>	[1..1]	±	C3	330
Or}	**Wait** <*Wait*>	[1..1]	±	C3	331
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		331
	SecuritiesMovementsApproved <*SctiesMvmntsApprvd*>	[0..1]	Indicator		331
	PositionType <*PosTp*>	[0..1]	Indicator		332
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		332
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		332
	ClientSecuritiesMovementIdentification <*ClntSctiesMvmntId*>	[0..1]	Text		332
	TripartyAgentServiceProviderSecuritiesMovementIdentification <*TrptyAgtSvcPrvdrSctiesMvmntId*>	[0..1]	Text		333
	MarginedValue <*MrgndVal*>	[0..1]	±		333
	CashMovement <*CshMvmnt*>	[0..*]			333
	CashMovement <*CshMvmnt*>	[1..1]	CodeSet		334
	CashAmount <*CshAmt*>	[1..1]	Amount	C1, C9	334
	CashAccount <*CshAcct*>	[0..1]	±		334
	MovementStatus <*MvmntSts*>	[0..1]	±		335

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		335
	CashMovementApproved <*CshMvmntApprvd*>	[0..1]	Indicator		335
	PositionType <*PosTp*>	[0..1]	Indicator		335
	ClientCashMovementIdentification <*ClntCshMvmntId*>	[0..1]	Text		336
	TripartyAgentServiceProviderCashMovementIdentification <*TrptyAgtSvcPrvdrCshMvmntId*>	[0..1]	Text		336
	SupplementaryData <*SplmtryData*>	[0..*]	±	C26	336

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   **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   **AdditionalReasonInforrmationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C4 **AllocationStatusPresenceRule**

(Rule)

If allocation status is absent then settlement status or collateral status must be present. (CrossElementComplexRule)

```
On Condition
    /AllocationStatus is absent
Following Must be True
    /SettlementStatus Must be present
 Or    /CollateralStatus Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00430

– *Error Text:* If allocation status is absent then at least one of the other statuses must be present

This constraint is defined at the MessageDefinition level.

C5 **AnyBIC**

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00008

– *Error Text:* Invalid BIC.

C6 **CollateralStatusPresenceRule**

(Rule)

If collateral status is absent then allocation status or settlement status must be present. (CrossElementComplexRule)

```
On Condition
    /CollateralStatus is absent
Following Must be True
    /AllocationStatus Must be present
 Or    /SettlementStatus Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00434

– *Error Text:* If allocation status is absent then at least one of the other statuses must be present

This constraint is defined at the MessageDefinition level.

C7   **Country**

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00004

– *Error Text:* Invalid Country Code.

C8   **CurrencyAmount**

(Rule)

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

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits.

C9   **CurrencyAmount**

(Rule)

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

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits.

C10   **DescriptionPresenceRule**

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00192

– *Error Text:* At least one identification must be present.

C11   **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

C12 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).

C13 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.

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 RequestedExecutionDatePresenceRule

(Rule)

If requested execution date is not present then trade date or settlement date must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00523

– *Error Text:* Requested Execution Date or Settlement Date is present not both

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 **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

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

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

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

C20 **SafekeepingAccountOrBlockChainAddress1Rule**

(Rule)

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

Error handling:

– *Error severity:* Warning

– *Error Code:* X00554

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

C21 **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

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

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

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

C22 **SafekeepingAccountOrBlockChainAddress2Rule**

(Rule)

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

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

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

C23 **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 **SettlementDatePresenceRule**

(Rule)

If settlement date is not present than trade date or requested execution date must be
present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00522

– *Error Text:* At least one date must be present

C25 **SettlementStatusPresenceRule**

(Rule)

If settlement status is absent then allocation status or collateral status must be present.
 (CrossElementComplexRule)

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

```
      /AllocationStatus Must be present
 Or   /CollateralStatus Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00433

– *Error Text:* If allocation status is absent then at least one of the other statuses must be present

This constraint is defined at the MessageDefinition level.

C26 **SupplementaryDataRule**

(Rule)

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

C27 **TradeDatePresenceRule**

(Rule)

If trade date is not present than requested execution date or settlement date must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00521

– *Error Text:* At least one date must be present

6.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1   TransactionInstructionIdentification <TxInstrId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

TransactionInstructionIdentification <TxInstrId> contains the following elements (see TransactionIdentifications46 on page 418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[1..1]	Text		419
	ClientCollateralTransactionIdentification <ClntCollTxId>	[0..1]	Text		419
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		419
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		419
	CounterpartyCollateralTransactionIdentification <CtrPtyCollTxId>	[0..1]	Text		419
	CommonTransactionIdentification <CmonTxId>	[0..1]	Text		420

6.4.2   Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

Pagination <Pgntn> contains the following elements (see Pagination1 on page 442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		442
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		442

6.4.3   AllocationStatus <AllcnSts>

Presence: [0..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

AllocationStatus <AllcnSts> contains one of the following **AllocationStatus1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**FullyAllocated** <FullyAllctd>	[1..1]	±	C3	302
Or	**PartiallyAllocated** <PrtlyAllctd>	[1..1]	±	C3	303
Or}	**Proprietary** <Prtry>	[1..1]	±		303

6.4.3.1 FullyAllocated <FullyAllctd>

Presence: [1..1]

Definition: Instruction has been fully covered by collateral.

Impacted by: C3 AdditionalReasonInforrmationRule

FullyAllocated <FullyAllctd> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		500
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.3.2 PartiallyAllocated <PrtlyAllctd>

Presence: [1..1]

Definition: Instruction has been partially covered by collateral.

Impacted by: C3 AdditionalReasonInforrmationRule

PartiallyAllocated <PrtlyAllctd> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		500
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.3.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see ProprietaryStatusAndReason6 on page 488 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *<PrtrySts>*	[1..1]	±		488
	ProprietaryReason *<PrtryRsn>*	[0..*]	±	C3	488

6.4.4 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of the transaction or the instruction.

SettlementStatus <SttlmSts> contains one of the following **SettlementStatus27Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**PartialSettlement** *<PrtlSttlm>*	[1..*]	±	C3	304
Or	**Settled** *<Sttld>*	[1..*]	±	C3	304
Or	**Unsettled** *<Usttld>*	[1..*]	±	C3	305
Or}	**Proprietary** *<Prtry>*	[1..1]	±		305

6.4.4.1 PartialSettlement <PrtlSttlm>

Presence: [1..*]

Definition: Part of the instruction remains unsettled.

Impacted by: C3 AdditionalReasonInforrmationRule

PartialSettlement <PrtlSttlm> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		500
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.2 Settled <Sttld>

Presence: [1..*]

Definition: Full settlement.

Impacted by: C3 AdditionalReasonInforrmationRule

Settled <Sttld> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		500
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.3 Unsettled <UsttId>

Presence: [1..*]

Definition: Instruction is unsettled.

Impacted by: C3 AdditionalReasonInforrmationRule

Unsettled <UsttId> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		500
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.4.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Instruction is unsettled.

Proprietary <Prtry> contains the following elements (see ProprietaryStatusAndReason6 on page 488 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ProprietaryStatus *<PrtrySts>*	[1..1]	±		488
	ProprietaryReason *<PrtryRsn>*	[0..*]	±	C3	488

6.4.5   CollateralStatus <CollSts>

Presence: [0..1]

Definition: Provides the collateral status of an instruction.

CollateralStatus <CollSts> contains one of the following **CollateralStatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Pending** <Pdg>	[1..*]	±	C3	306
Or}	**Proprietary** <Prtry>	[1..*]	±		306

6.4.5.1 Pending <Pdg>

Presence: [1..*]

Definition: Instruction is pending.

Impacted by: C3 AdditionalReasonInforrmationRule

Pending <Pdg> contains the following elements (see <u>ProprietaryReason4 on page 500</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.5.2 Proprietary <Prtry>

Presence: [1..*]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see <u>ProprietaryStatusAndReason6 on page 488</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		488
	ProprietaryReason <PrtryRsn>	[0..*]	±	C3	488

6.4.6   GeneralParameters <GnlParams>

Presence: [1..1]

Definition: provides general information about the instruction and collateral transaction the message refers to.

GeneralParameters <GnlParams> contains the following **CollateralParameters13** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CollateralInstructionType *<CollInstrTp>*	[1..1]			307
{Or	**Code** *<Cd>*	[1..1]	CodeSet		307
Or}	**Proprietary** *<Prtry>*	[1..1]	±		308
	ExposureType *<XpsrTp>*	[1..1]	±		308
	CollateralSide *<CollSd>*	[1..1]	CodeSet		308
	Priority *<Prty>*	[0..1]	±		309
	AutomaticAllocation *<AutomtcAllcn>*	[0..1]	Indicator		309
	CollateralApproved *<CollApprvd>*	[0..1]	Indicator		309
	SettlementApproved *<SttlmApprvd>*	[0..1]	Indicator		309
	CollateralAmount *<CollAmt>*	[0..1]			309
	RequiredMargin *<ReqrdMrgn>*	[0..1]	±		310
	Collateralised *<Collsd>*	[0..1]	±		310
	RemainingCollateralised *<RmngCollsd>*	[0..1]	±		311
	Settled *<Sttld>*	[0..1]	±		311
	RemainingSettlement *<RmngSttlm>*	[0..1]	±		311

6.4.6.1 CollateralInstructionType <CollInstrTp>

Presence: [1..1]

Definition: Specifies the type of collateral instruction.

CollateralInstructionType <CollInstrTp> contains one of the following **CollateralTransactionType1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		307
Or}	**Proprietary** *<Prtry>*	[1..1]	±		308

6.4.6.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: CollateralTransactionType1Code on page 510

CodeName	Name	Definition
AADJ	AllocationModeAdjustment	Automatic/manual settlement adjustment to change the allocation mode from manual to automatic or vice versa.

CodeName	Name	Definition
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.

6.4.6.1.2 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 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

6.4.6.2 ExposureType <XpsrTp>

Presence: [1..1]

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

ExposureType <XpsrTp> contains one of the following elements (see ExposureType23Choice on page 435 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		436
Or}	Proprietary *<Prtry>*	[1..1]	±		437

6.4.6.3 CollateralSide <CollSd>

Presence: [1..1]

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

Datatype: CollateralRole1Code on page 509

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

6.4.6.4 Priority <Prty>

Presence: [0..1]

Definition: Specifies the priority with which the instruction needs to be executed.

Priority <Prty> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

6.4.6.5 AutomaticAllocation <AutomtcAllcn>

Presence: [0..1]

Definition: Specifies whether the allocation of the collateral is manual or automatic.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

• *Meaning When True:* Yes

• *Meaning When False:* No

6.4.6.6 CollateralApproved <CollApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed collateral movements can be accepted.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

• *Meaning When True:* Yes

• *Meaning When False:* No

6.4.6.7 SettlementApproved <SttlmApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed collateral movements have settled or not.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

• *Meaning When True:* Yes

• *Meaning When False:* No

6.4.6.8 CollateralAmount <CollAmt>

Presence: [0..1]

Definition: Specifies the amount of the collateral.

CollateralAmount <CollAmt> contains the following **CollateralAmount5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RequiredMargin <ReqrdMrgn>	[0..1]	±		310
	Collateralised <Collsd>	[0..1]	±		310
	RemainingCollateralised <RmngCollsd>	[0..1]	±		311
	Settled <Sttld>	[0..1]	±		311
	RemainingSettlement <RmngSttlm>	[0..1]	±		311

6.4.6.8.1 RequiredMargin <ReqrdMrgn>

Presence: [0..1]

Definition: Margin amount needed when the instruction reported creates an exposure.

RequiredMargin <ReqrdMrgn> contains the following elements (see <u>AmountAndDirection44 on page 395</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	396
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		396
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	397
	ForeignExchangeDetails <FXDtls>	[0..1]	±		397

6.4.6.8.2 Collateralised <Collsd>

Presence: [0..1]

Definition: Amount which is collateralised.

Feedback

Collateralised <Collsd> contains the following elements (see AmountAndDirection44 on page 395 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	396
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		396
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	397
	ForeignExchangeDetails <FXDtls>	[0..1]	±		397

6.4.6.8.3 RemainingCollateralised <RmngCollsd>

Presence: [0..1]

Definition: Outstanding amount to be covered, collateralised.

RemainingCollateralised <RmngCollsd> contains the following elements (see AmountAndDirection44 on page 395 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	396
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		396
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	397
	ForeignExchangeDetails <FXDtls>	[0..1]	±		397

6.4.6.8.4 Settled <Sttld>

Presence: [0..1]

Definition: Amount effectively settled and which will be credited to/debited from the account owner's position.

Settled <Sttld> contains the following elements (see AmountAndDirection44 on page 395 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C8	396
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		396
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	397
	ForeignExchangeDetails <FXDtls>	[0..1]	±		397

6.4.6.8.5 RemainingSettlement <RmngSttlm>

Presence: [0..1]

Definition: Amount due to be settled.

RemainingSettlement <RmngSttlm> contains the following elements (see <u>AmountAndDirection44 on page 395</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	396
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		396
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	397
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		397

6.4.7　CollateralParties <CollPties>

Presence: [1..1]

Definition: Identifies the chain of collateral parties.

CollateralParties <CollPties> contains the following **CollateralParties8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartyA *<PtyA>*	[1..1]	±	C18, C21	312
	ClientPartyA *<ClntPtyA>*	[0..1]			314
	Identification *<Id>*	[1..1]	±		314
	LEI *<LEI>*	[0..1]	IdentifierSet		314
	AlternateIdentification *<AltrnId>*	[0..1]	±		314
	PartyB *<PtyB>*	[1..1]	±	C19, C22	314
	ClientPartyB *<ClntPtyB>*	[0..1]			316
	Identification *<Id>*	[1..1]	±		316
	LEI *<LEI>*	[0..1]	IdentifierSet		316
	AlternateIdentification *<AltrnId>*	[0..1]	±		316
	TripartyAgent *<TrptyAgt>*	[0..1]	±		317

6.4.7.1　PartyA <PtyA>

Presence: [1..1]

Definition: Instructing party sending the collateral instruction.

Impacted by:　　C18 SafekeepingAccountOrBlockChainAddress1Rule　　,　　C21 SafekeepingAccountOrBlockChainAddress2Rule

PartyA <PtyA> contains the following elements (see PartyIdentificationAndAccount202 on page 457 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		458
	LEI *<LEI>*	[0..1]	IdentifierSet		458
	AlternateIdentification *<AltrnId>*	[0..1]	±		458
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		458
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		459
	AccountOwner *<AcctOwnr>*	[0..1]	±		459
	PartyCapacity *<PtyCpcty>*	[0..1]			459
{Or	Code *<Cd>*	[1..1]	CodeSet		460
Or}	Proprietary *<Prtry>*	[1..1]	±		460

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.

6.4.7.2 ClientPartyA <ClntPtyA>

Presence: [0..1]

Definition: Party that instructs party A to send the message.

ClientPartyA <ClntPtyA> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		314
	LEI <*LEI*>	[0..1]	IdentifierSet		314
	AlternateIdentification <*AltrnId*>	[0..1]	±		314

6.4.7.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		464
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		465

6.4.7.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

6.4.7.2.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[1..1]	±		453
	Country <*Ctry*>	[1..1]	CodeSet	C3	453
	AlternateIdentification <*AltrnId*>	[1..1]	Text		453

6.4.7.3 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

Impacted by: C19 SafekeepingAccountOrBlockChainAddress1Rule   ,   C22
SafekeepingAccountOrBlockChainAddress2Rule

PartyB <PtyB> contains the following elements (see PartyIdentificationAndAccount203 on page 454 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		455
	LEI *<LEI>*	[0..1]	IdentifierSet		455
	AlternateIdentification *<AltrnId>*	[0..1]	±		455
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		455
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		456
	PartyCapacity *<PtyCpcty>*	[0..1]			456
{Or	Code *<Cd>*	[1..1]	CodeSet		456
Or}	Proprietary *<Prtry>*	[1..1]	±		456

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.

6.4.7.4 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

ClientPartyB <ClntPtyB> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		316
	LEI *<LEI>*	[0..1]	IdentifierSet		316
	AlternateIdentification *<AltrnId>*	[0..1]	±		316

6.4.7.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		464
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		465

6.4.7.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

6.4.7.4.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		453
	Country *<Ctry>*	[1..1]	CodeSet	C3	453
	AlternateIdentification *<AltrnId>*	[1..1]	Text		453

6.4.7.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see PartyIdentification136 on page 465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		465
	LEI <LEI>	[0..1]	IdentifierSet		465

6.4.8 DealTransactionDetails <DealTxDtls>

Presence: [1..1]

Definition: Specifies the information related to the deal.

DealTransactionDetails <DealTxDtls> contains the following **DealTransactionDetails7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClosingDate <ClsgDt>	[1..1]			317
{Or	**Date** <Dt>	[1..1]	±		318
Or}	**Code** <Cd>	[1..1]			318
{Or	**Code** <Cd>	[1..1]	CodeSet		318
Or}	**Proprietary** <Prtry>	[1..1]	±		318
	DealDetailsAmount <DealDtlsAmt>	[0..1]			319
	Transaction <Tx>	[0..1]	±		319
	Termination <Termntn>	[0..1]	±		319
	Accrued <Acrd>	[0..1]	±		320
	ValueSought <ValSght>	[0..1]	±		320
	UndisputedTransaction <UdsptdTx>	[0..1]	±		320

6.4.8.1 ClosingDate <ClsgDt>

Presence: [1..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]	±		318
Or}	**Code** <Cd>	[1..1]			318
{Or	**Code** <Cd>	[1..1]	CodeSet		318
Or}	**Proprietary** <Prtry>	[1..1]	±		318

6.4.8.1.1 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 402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		403
Or}	DateTime <DtTm>	[1..1]	DateTime		403

6.4.8.1.2 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		318
Or}	**Proprietary** <Prtry>	[1..1]	±		318

6.4.8.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Date is defined using a code.

Datatype: DateType2Code on page 511

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

6.4.8.1.2.2 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 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

6.4.8.2 DealDetailsAmount <DealDtlsAmt>

Presence: [0..1]

Definition: Provide deal amount details.

DealDetailsAmount <DealDtlsAmt> contains the following **CollateralAmount14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Transaction <Tx>	[0..1]	±		319
	Termination <Termntn>	[0..1]	±		319
	Accrued <Acrd>	[0..1]	±		320
	ValueSought <ValSght>	[0..1]	±		320
	UndisputedTransaction <UdsptdTx>	[0..1]	±		320

6.4.8.2.1 Transaction <Tx>

Presence: [0..1]

Definition: Amount of the principal.

Transaction <Tx> contains the following elements (see AmountAndDirection49 on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails <FXDtls>	[0..1]	±		401

6.4.8.2.2 Termination <Termntn>

Presence: [0..1]

Definition: Amount of principal plus interests at termination.

Termination <Termntn> contains the following elements (see <u>AmountAndDirection49 on page 399</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		401

6.4.8.2.3 Accrued <Acrd>

Presence: [0..1]

Definition: Specifies the accrued interest on the value of the principal trade, in the currency of the principal trade.

Accrued <Acrd> contains the following elements (see <u>AmountAndDirection49 on page 399</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		401

6.4.8.2.4 ValueSought <ValSght>

Presence: [0..1]

Definition: Value of collateral offered or sought.

ValueSought <ValSght> contains the following elements (see <u>AmountAndDirection49 on page 399</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		401

6.4.8.2.5 UndisputedTransaction <UdsptdTx>

Presence: [0..1]

Definition: Transaction amount effectively processed by the TPA taking into account the matching tolerance threshold.

UndisputedTransaction <UdsptdTx> contains the following elements (see <u>AmountAndDirection49 on page 399</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		401

6.4.9   DealTransactionDate <DealTxDt>

Presence: [1..1]

Definition: Identifies the dates related to the triparty collateral instruction or transactions.

Impacted by: <u>C17 RequestedExecutionDatePresenceRule</u>   ,   <u>C24 SettlementDatePresenceRule</u>   ,   <u>C27 TradeDatePresenceRule</u>

DealTransactionDate <DealTxDt> contains the following **CollateralDate2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TradeDate *<TradDt>*	[0..1]	Date		322
	RequestedExecutionDate *<ReqdExctnDt>*	[0..1]	±		322
	SettlementDate *<SttlmDt>*	[0..1]	Date		322

Constraints

- **RequestedExecutionDatePresenceRule**

  (Rule)

  If requested execution date is not present then trade date or settlement date must be present.

```
On Condition
    /RequestedExecutionDate is absent
Following Must be True
    /TradeDate Must be present
 Or    /SettlementDate Must be present
```

Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00523

  – *Error Text:* Requested Execution Date or Settlement Date is present not both

- **SettlementDatePresenceRule**

  (Rule)

If settlement date is not present than trade date or requested execution date must be present.

```
On Condition
    /SettlementDate is absent
Following Must be True
    /TradeDate Must be present
 Or    /RequestedExecutionDate Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00522

– *Error Text:* At least one date must be present

- **TradeDatePresenceRule**

  (Rule)

  If trade date is not present than requested execution date or settlement date must be present.

```
On Condition
    /TradeDate is absent
Following Must be True
    /RequestedExecutionDate Must be present
 Or    /SettlementDate Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00521

– *Error Text:* At least one date must be present

6.4.9.1 TradeDate <TradDt>

Presence: [0..1]

Definition: Date the transaction was agreed between the trading parties.

Datatype: ISODate on page 529

6.4.9.2 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 402 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		403
Or}	DateTime *<DtTm>*	[1..1]	DateTime		403

6.4.9.3 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date on which the financial instruments are to be delivered or received.

Datatype: ISODate on page 529

6.4.10   SecuritiesMovement <SctiesMvmnt>

Presence: [0..*]

Definition: Securities movements.

Impacted by: C20 SafekeepingAccountOrBlockChainAddress1Rule   ,   C23 SafekeepingAccountOrBlockChainAddress2Rule

SecuritiesMovement <SctiesMvmnt> contains the following **SecuritiesMovement8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType *<SctiesMvmntTp>*	[1..1]	CodeSet		324
	FinancialInstrumentIdentification *<FinInstrmId>*	[1..1]	±	C10, C11, C14, C15, C16	324
	SecuritiesQuantity *<SctiesQty>*	[1..1]	±		326
	MovementStatus *<MvmntSts>*	[0..1]			326
{Or	**Amount** *<Amt>*	[1..1]	±	C3	327
Or	**Cash** *<Csh>*	[1..1]	±	C3	327
Or	**Currency** *<Ccy>*	[1..1]	±	C3	328
Or	**Excluded** *<Excld>*	[1..1]	±	C3	328
Or	**Future** *<Futr>*	[1..1]	±	C3	329
Or	**Pending** *<Pdg>*	[1..1]	±	C3	329
Or	**ManuallyAccepted** *<MnlyAccptd>*	[1..1]	±	C3	329
Or	**Eligibility** *<Elgblty>*	[1..1]	±	C3	330
Or	**Tax** *<Tax>*	[1..1]	±	C3	330
Or}	**Wait** *<Wait>*	[1..1]	±	C3	331
	CollateralMovement *<CollMvmnt>*	[1..1]	Indicator		331
	SecuritiesMovementsApproved *<SctiesMvmntsApprvd>*	[0..1]	Indicator		331
	PositionType *<PosTp>*	[0..1]	Indicator		332
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		332
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		332
	ClientSecuritiesMovementIdentification *<ClntSctiesMvmntId>*	[0..1]	Text		332
	TripartyAgentServiceProviderSecuritiesMovementIdentification *<TrptyAgtSvcPrvdrSctiesMvmntId>*	[0..1]	Text		333
	MarginedValue *<MrgndVal>*	[0..1]	±		333

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.

6.4.10.1 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies whether the quantity of financial instrument are to be delivered or received

Datatype: ReceiveDelivery1Code on page 522

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

6.4.10.2 FinancialInstrmentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C10 DescriptionPresenceRule   , C11 DescriptionUsageRule, C14 ISINGuideline, C15 ISINPresenceRule   ,   C16 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see SecurityIdentification19 on page 411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		413
	OtherIdentification <*OthrId*>	[0..*]			413
	Identification <*Id*>	[1..1]	Text		413
	Suffix <*Sfx*>	[0..1]	Text		413
	Type <*Tp*>	[1..1]	±		413
	Description <*Desc*>	[0..1]	Text		414

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.

6.4.10.3 SecuritiesQuantity <SctiesQty>

Presence: [1..1]

Definition: Quantity of financial instrument.

SecuritiesQuantity <SctiesQty> contains one of the following elements (see <u>Quantity51Choice on page 485</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C11	485
Or}	OriginalAndCurrentFace *<OrgnlAndCurFace>*	[1..1]	±		485

6.4.10.4 MovementStatus <MvmntSts>

Presence: [0..1]

Definition: Securities movement status.

MovementStatus <MvmntSts> contains one of the following **SecuritiesMovementStatus1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Amount** *<Amt>*	[1..1]	±	C3	327
Or	**Cash** *<Csh>*	[1..1]	±	C3	327
Or	**Currency** *<Ccy>*	[1..1]	±	C3	328
Or	**Excluded** *<Excld>*	[1..1]	±	C3	328
Or	**Future** *<Futr>*	[1..1]	±	C3	329
Or	**Pending** *<Pdg>*	[1..1]	±	C3	329
Or	**ManuallyAccepted** *<MnlyAccptd>*	[1..1]	±	C3	329
Or	**Eligibility** *<Elgblty>*	[1..1]	±	C3	330
Or	**Tax** *<Tax>*	[1..1]	±	C3	330
Or}	**Wait** *<Wait>*	[1..1]	±	C3	331

6.4.10.4.1 Amount <Amt>

Presence: [1..1]

Definition: Checks on the amount of the securities have failed for at least one security.

Impacted by: C3 AdditionalReasonInforrmationRule

Amount <Amt> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		500
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.2 Cash <Csh>

Presence: [1..1]

Definition: Instruction is meant to cure a cash fail, but no cash fail position exists in the transaction

Impacted by: C3 AdditionalReasonInforrmationRule

Cash <Csh> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.3 Currency <Ccy>

Presence: [1..1]

Definition: At least one security in the message does not have the same currency as the transaction and this is a requirement in the triparty agreement or in the eligibility sets of this transaction.

Impacted by: C3 AdditionalReasonInforrmationRule

Currency <Ccy> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.4 Excluded <ExcId>

Presence: [1..1]

Definition: At least one security has been excluded from use as collateral for all transactions in the triparty agreement (or in the eligibility set).

Impacted by: C3 AdditionalReasonInforrmationRule

Excluded <ExcId> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.5 Future <Futr>

Presence: [1..1]

Definition: Security satisfies all validation checks and can therefore be accepted for the related transaction.

Impacted by: C3 AdditionalReasonInforrmationRule

Future <Futr> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.6 Pending <Pdg>

Presence: [1..1]

Definition: Validation checks on the security have not yet started or are still ongoing.

Impacted by: C3 AdditionalReasonInforrmationRule

Pending <Pdg> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.7 ManuallyAccepted <MnlyAccptd>

Presence: [1..1]

Definition: Security does not satisfy the eligibility criteria stipulated in the triparty agreement. However the bank has manually accepted this security.

Impacted by: C3 AdditionalReasonInforrmationRule

ManuallyAccepted <MnlyAccptd> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		500
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.8 Eligibility <Elgblty>

Presence: [1..1]

Definition: At least one security does not satisfy the eligibility criteria as defined in the triparty agreement (or in the eligibility set) for this transaction.

Impacted by: C3 AdditionalReasonInforrmationRule

Eligibility <Elgblty> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		500
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.9 Tax <Tax>

Presence: [1..1]

Definition: At least one security cannot be used as collateral because a tax event is due in the next few days.

Impacted by: C3 AdditionalReasonInforrmationRule

Tax <Tax> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.4.10 Wait <Wait>

Presence: [1..1]

Definition: At present the security satisfies the currency and eligibility criteria checks.

Impacted by: C3 AdditionalReasonInforrmationRule

Wait <Wait> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

6.4.10.5 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Indicates whether the financial instrument is delivered/received as collateral.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

6.4.10.6 SecuritiesMovementsApproved <SctiesMvmntsApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed securities movements can be accepted.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

6.4.10.7 PositionType <PosTp>

Presence: [0..1]

Definition: Indicates whether the position is fixed (post settlement).

Datatype: One of the following values must be used (see <u>YesNoIndicator on page 532</u>):

- *Meaning When True:* Yes

- *Meaning When False:* No

6.4.10.8 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account where financial instruments are maintained.

SafekeepingAccount <SfkpgAcct> contains the following elements (see <u>SecuritiesAccount19 on page 394</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		394
	Type *<Tp>*	[0..1]	±		394
	Name *<Nm>*	[0..1]	Text		394

6.4.10.9 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see <u>BlockChainAddressWallet3 on page 438</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		439
	Type *<Tp>*	[0..1]	±		439
	Name *<Nm>*	[0..1]	Text		439

6.4.10.10 ClientSecuritiesMovementIdentification <ClntSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the party A to the financial instrument movement.

Datatype: <u>Max35Text on page 535</u>

6.4.10.11 TripartyAgentServiceProviderSecuritiesMovementIdentification <TrptyAgtSvcPrvdrSctiesMvmntId>

Presence: [0..1]

Definition: Reference assigned by the triparty-agent/service-provider to the financial instrument movement.

Datatype: Max35Text on page 535

6.4.10.12 MarginedValue <MrgndVal>

Presence: [0..1]

Definition: Value of the collateral position.

MarginedValue <MrgndVal> contains the following elements (see AmountAndDirection44 on page 395 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	396
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		396
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	397
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		397

6.4.11 CashMovement <CshMvmnt>

Presence: [0..*]

Definition: Cash movement.

CashMovement <CshMvmnt> contains the following **CashMovement7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CashMovement <*CshMvmnt*>	[1..1]	CodeSet		334
	CashAmount <*CshAmt*>	[1..1]	Amount	C1, C9	334
	CashAccount <*CshAcct*>	[0..1]	±		334
	MovementStatus <*MvmntSts*>	[0..1]	±		335
	CollateralMovement <*CollMvmnt*>	[1..1]	Indicator		335
	CashMovementApproved <*CshMvmntApprvd*>	[0..1]	Indicator		335
	PositionType <*PosTp*>	[0..1]	Indicator		335
	ClientCashMovementIdentification <*ClntCshMvmntId*>	[0..1]	Text		336
	TripartyAgentServiceProviderCashMovementIdentification <*TrptyAgtSvcPrvdrCshMvmntId*>	[0..1]	Text		336

6.4.11.1 CashMovement <CshMvmnt>

Presence: [1..1]

Definition: Specifies whether the cash amount is to be delivered or received.

Datatype: CreditDebit3Code on page 511

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

6.4.11.2 CashAmount <CshAmt>

Presence: [1..1]

Definition: Amount of the cash movement.

Impacted by: C1 ActiveCurrency   ,   C9 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 501

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.

6.4.11.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account in which cash is maintained.

CashAccount <CshAcct> contains one of the following elements (see
CashAccountIdentification5Choice on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C12	395
Or}	Proprietary <Prtry>	[1..1]	Text		395

6.4.11.4 MovementStatus <MvmntSts>

Presence: [0..1]

Definition: Cash movement status

MovementStatus <MvmntSts> contains the following elements (see ProprietaryStatusAndReason6 on page 488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		488
	ProprietaryReason <PrtryRsn>	[0..*]	±	C3	488

6.4.11.5 CollateralMovement <CollMvmnt>

Presence: [1..1]

Definition: Specifies whether the amount is delivered/received as part of collateral or not.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

• *Meaning When True:* Yes

• *Meaning When False:* No

6.4.11.6 CashMovementApproved <CshMvmntApprvd>

Presence: [0..1]

Definition: Indicates whether the proposed cash movements can be accepted.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

• *Meaning When True:* Yes

• *Meaning When False:* No

6.4.11.7 PositionType <PosTp>

Presence: [0..1]

Definition: Indicates whether the position is fixed (post settlement).

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

• *Meaning When True:* Yes

• *Meaning When False:* No

6.4.11.8 ClientCashMovementIdentification <ClntCshMvmntId>

Presence: [0..1]

Definition: Reference assigned by party A to the cash movement.

Datatype: Max35Text on page 535

6.4.11.9 TripartyAgentServiceProviderCashMovementIdentification <TrptyAgtSvcPrvdrCshMvmntId>

Presence: [0..1]

Definition: Identification assigned by the triparty-agent/service-provider to the cash movement.

Datatype: Max35Text on page 535

6.4.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C26 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see SupplementaryData1 on page 450 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		450
	Envelope *<Envlp>*	[1..1]	(External Schema)		450

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.024.001.01 TripartyCollateralAllegementNotificationCancellationAdviceV01

7.1   MessageDefinition Functionality

Scope:

Triparty agent sends a TripartyCollateralAllegementNotificationCancellationAdvice to the collateral giver or the collateral taker to inform of the cancellation of an allegement notification message previously sent by the triparty agent.

The collateral giver and the collateral taker are participants of the triparty agents. In the frame of ECMS the collateral taker will be a central bank.

The previously sent message is a TripartyCollateralAllegementNotification

Outline

The TripartyCollateralAllegementNotificationCancellationAdviceV01 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. TransactionInstructionIdentification

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

B. CollateralTransactionType

   Specifies the type of collateral instruction.

C. ExposureType

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

D. CollateralSide

   Specifies whether the alleging side is the collateral taker or giver.

E. EligibilitySetProfile

   Number identifying the collateral eligibility set profile of the counterparty.

F. CollateralParties

   Identifies the chain of collateral parties. Party A and B will be the opposite from that provided in the unmatched instruction.

G. TransactionAmount

   Amount of the principal.

H. RequestedExecutionDate

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

I. SupplementaryData

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

7.2   Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <TrptyCollAllgmtNtfctnCxlAdvc>	[1..1]			
	TransactionInstructionIdentification <*TxInstrId*>	[1..1]	±		341
	CollateralTransactionType <*CollTxTp*>	[1..1]			342
{Or	**Code** <*Cd*>	[1..1]	CodeSet		342
Or}	**Proprietary** <*Prtry*>	[1..1]	±		343
	ExposureType <*XpsrTp*>	[1..1]	±		343
	CollateralSide <*CollSd*>	[1..1]	CodeSet		343
	EligibilitySetProfile <*ElgbltySetPrfl*>	[0..1]	±		343
	CollateralParties <*CollPties*>	[1..1]			344
	PartyA <*PtyA*>	[1..1]	±	C7, C9	344
	ClientPartyA <*ClntPtyA*>	[0..1]			346
	Identification <*Id*>	[1..1]	±		346
	LEI <*LEI*>	[0..1]	IdentifierSet		346
	AlternateIdentification <*AltrnId*>	[0..1]	±		346
	PartyB <*PtyB*>	[1..1]	±	C8, C10	346
	ClientPartyB <*ClntPtyB*>	[0..1]			348
	Identification <*Id*>	[1..1]	±		348
	LEI <*LEI*>	[0..1]	IdentifierSet		348
	AlternateIdentification <*AltrnId*>	[0..1]	±		348
	TripartyAgent <*TrptyAgt*>	[0..1]	±		349
	TransactionAmount <*TxAmt*>	[0..1]	±		349
	RequestedExecutionDate <*ReqdExctnDt*>	[0..1]	±		349
	SupplementaryData <*SplmtryData*>	[0..1]	±	C11	349

7.3   Constraints

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

C1 ActiveCurrency

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00005

– *Error Text:* Invalid currency code

C2 ActiveOrHistoricCurrency

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00006

– *Error Text:* Invalid currency code.

C3 AnyBIC

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00008

– *Error Text:* Invalid BIC.

C4 Country

(Rule)

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00004

– *Error Text:* Invalid Country Code.

C5   CurrencyAmount

(Rule)

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

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits.

C6   CurrencyAmount

(Rule)

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

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

Error handling:

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits.

C7   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.

C8   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.

C9   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.

C10   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.

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.

7.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1   TransactionInstructionIdentification <TxInstrId>

Presence: [1..1]

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

TransactionInstructionIdentification <TxInstrId> contains the following elements (see
TransactionIdentifications44 on page 421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[1..1]	Text		421
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		421
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		421
	ClientCollateralTransactionIdentification <ClntCollTxId>	[0..1]	Text		421
	CounterpartyCollateralInstructionIdentification <CtrPtyCollInstrId>	[0..1]	Text		422
	CounterpartyCollateralTransactionIdentification <CtrPtyCollTxId>	[0..1]	Text		422
	CommonTransactionIdentification <CmonTxId>	[0..1]	Text		422

7.4.2   CollateralTransactionType <CollTxTp>

Presence: [1..1]

Definition: Specifies the 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		342
Or}	**Proprietary** <Prtry>	[1..1]	±		343

7.4.2.1 Code <Cd>

Presence: [1..1]

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

Datatype: CollateralTransactionType1Code on page 510

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.

CodeName	Name	Definition
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.

7.4.2.2 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 423 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		424
	Issuer <*Issr*>	[1..1]	Text		424
	SchemeName <*SchmeNm*>	[0..1]	Text		424

7.4.3 ExposureType <XpsrTp>

Presence: [1..1]

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

ExposureType <XpsrTp> contains one of the following elements (see ExposureType23Choice on page 435 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		436
Or}	Proprietary <*Prtry*>	[1..1]	±		437

7.4.4 CollateralSide <CollSd>

Presence: [1..1]

Definition: Specifies whether the alleging side is the collateral taker or giver.

Datatype: CollateralRole1Code on page 509

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

7.4.5 EligibilitySetProfile <ElgbltySetPrfl>

Presence: [0..1]

Definition: Number identifying the collateral eligibility set profile of the counterparty.

EligibilitySetProfile <ElgbltySetPrfl> contains the following elements (see GenericIdentification1 on page 417 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		418
	SchemeName *<SchmeNm>*	[0..1]	Text		418
	Issuer *<Issr>*	[0..1]	Text		418

7.4.6 CollateralParties <CollPties>

Presence: [1..1]

Definition: Identifies the chain of collateral parties. Party A and B will be the opposite from that provided in the unmatched instruction.

CollateralParties <CollPties> contains the following **CollateralParties8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PartyA *<PtyA>*	[1..1]	±	C7, C9	344
	ClientPartyA *<ClntPtyA>*	[0..1]			346
	Identification *<Id>*	[1..1]	±		346
	LEI *<LEI>*	[0..1]	IdentifierSet		346
	AlternateIdentification *<AltrnId>*	[0..1]	±		346
	PartyB *<PtyB>*	[1..1]	±	C8, C10	346
	ClientPartyB *<ClntPtyB>*	[0..1]			348
	Identification *<Id>*	[1..1]	±		348
	LEI *<LEI>*	[0..1]	IdentifierSet		348
	AlternateIdentification *<AltrnId>*	[0..1]	±		348
	TripartyAgent *<TrptyAgt>*	[0..1]	±		349

7.4.6.1 PartyA <PtyA>

Presence: [1..1]

Definition: Instructing party sending the collateral instruction.

Impacted by: C7 SafekeepingAccountOrBlockChainAddress1Rule   ,   C9 SafekeepingAccountOrBlockChainAddress2Rule

PartyA <PtyA> contains the following elements (see <u>PartyIdentificationAndAccount202 on page 457</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		458
	LEI <LEI>	[0..1]	IdentifierSet		458
	AlternateIdentification <AltrnId>	[0..1]	±		458
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		458
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		459
	AccountOwner <AcctOwnr>	[0..1]	±		459
	PartyCapacity <PtyCpcty>	[0..1]			459
{Or	Code <Cd>	[1..1]	CodeSet		460
Or}	Proprietary <Prtry>	[1..1]	±		460

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.

7.4.6.2 ClientPartyA <ClntPtyA>

Presence: [0..1]

Definition: Party that instructs party A to send the message.

ClientPartyA <ClntPtyA> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		346
	LEI *<LEI>*	[0..1]	IdentifierSet		346
	AlternateIdentification *<Altrnld>*	[0..1]	±		346

7.4.6.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		464
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		465

7.4.6.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

7.4.6.2.3 AlternateIdentification <Altrnld>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <Altrnld> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		453
	Country *<Ctry>*	[1..1]	CodeSet	C3	453
	AlternateIdentification *<Altrnld>*	[1..1]	Text		453

7.4.6.3 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

Impacted by: C8 SafekeepingAccountOrBlockChainAddress1Rule   ,   C10
SafekeepingAccountOrBlockChainAddress2Rule

PartyB <PtyB> contains the following elements (see PartyIdentificationAndAccount203 on page 454 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		455
	LEI *<LEI>*	[0..1]	IdentifierSet		455
	AlternateIdentification *<AltrnId>*	[0..1]	±		455
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		455
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		456
	PartyCapacity *<PtyCpcty>*	[0..1]			456
{Or	Code *<Cd>*	[1..1]	CodeSet		456
Or}	Proprietary *<Prtry>*	[1..1]	±		456

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.

7.4.6.4 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

ClientPartyB <ClntPtyB> contains the following **PartyIdentificationAndAccount193** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </Id>	[1..1]	±		348
	LEI <LEI>	[0..1]	IdentifierSet		348
	AlternateIdentification <AltrnId>	[0..1]	±		348

7.4.6.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		464
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		465

7.4.6.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

7.4.6.4.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		453
	Country <Ctry>	[1..1]	CodeSet	C3	453
	AlternateIdentification <AltrnId>	[1..1]	Text		453

7.4.6.5 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Party that handles tri-party transactions.

TripartyAgent <TrptyAgt> contains the following elements (see PartyIdentification136 on page 465 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		465
	LEI <*LEI*>	[0..1]	IdentifierSet		465

7.4.7 TransactionAmount <TxAmt>

Presence: [0..1]

Definition: Amount of the principal.

TransactionAmount <TxAmt> contains the following elements (see AmountAndDirection49 on page 399 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		401

7.4.8 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 402 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		403
Or}	DateTime <*DtTm*>	[1..1]	DateTime		403

7.4.9 SupplementaryData <SplmtryData>

Presence: [0..1]

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

Impacted by: C11 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see SupplementaryData1 on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		450
	Envelope <Envlp>	[1..1]	(External Schema)		450

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 head.001.001.02 BusinessApplicationHeaderV02

8.1 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 accompagnying 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. CharacterSet

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.

8.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <AppHdr>	[1..1]		C5	
	CharacterSet <*CharSet*>	[0..1]	CodeSet	C6	356
	From <*Fr*>	[1..1]			357
{Or	**OrganisationIdentification** <*OrgId*>	[1..1]	±		357
Or}	**FinancialInstitutionIdentification** <*FIId*>	[1..1]	±		357
	To <*To*>	[1..1]			358
{Or	**OrganisationIdentification** <*OrgId*>	[1..1]	±		358
Or}	**FinancialInstitutionIdentification** <*FIId*>	[1..1]	±		358
	BusinessMessageIdentifier <*BizMsgIdr*>	[1..1]	Text		359
	MessageDefinitionIdentifier <*MsgDefIdr*>	[1..1]	Text		359
	BusinessService <*BizSvc*>	[0..1]	Text		359
	MarketPractice <*MktPrctc*>	[0..1]			359
	Registry <*Regy*>	[1..1]	Text		360
	Identification <*Id*>	[1..1]	Text		360
	CreationDate <*CreDt*>	[1..1]	DateTime		360
	BusinessProcessingDate <*BizPrcgDt*>	[0..1]	DateTime		360
	CopyDuplicate <*CpyDplct*>	[0..1]	CodeSet		360
	PossibleDuplicate <*PssblDplct*>	[0..1]	Indicator		361
	Priority <*Prty*>	[0..1]	CodeSet	C7	361
	Signature <*Sgntr*>	[0..1]	(External Schema)		362
	Related <*Rltd*>	[0..*]			362
	CharacterSet <*CharSet*>	[0..1]	CodeSet	C6	362
	From <*Fr*>	[1..1]			363
{Or	**OrganisationIdentification** <*OrgId*>	[1..1]	±		363
Or}	**FinancialInstitutionIdentification** <*FIId*>	[1..1]	±		363
	To <*To*>	[1..1]			364
{Or	**OrganisationIdentification** <*OrgId*>	[1..1]	±		364
Or}	**FinancialInstitutionIdentification** <*FIId*>	[1..1]	±		364
	BusinessMessageIdentifier <*BizMsgIdr*>	[1..1]	Text		365
	MessageDefinitionIdentifier <*MsgDefIdr*>	[1..1]	Text		365

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	BusinessService <*BizSvc*>	[0..1]	Text		365
	CreationDate <*CreDt*>	[1..1]	DateTime		365
	CopyDuplicate <*CpyDplct*>	[0..1]	CodeSet		365
	PossibleDuplicate <*PssblDplct*>	[0..1]	Indicator		366
	Priority <*Prty*>	[0..1]	CodeSet	C7	366
	Signature <*Sgntr*>	[0..1]	(External Schema)		367

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   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)

8.4   Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

8.4.1   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 527

Constraints

• **ValidationByTable**

(Rule)

8.4.2 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]	±		357
Or}	**FinancialInstitutionIdentification** <*FIId*>	[1..1]	±		357

8.4.2.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see PartyIdentification135 on page 466 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[0..1]	Text		466
	PostalAddress <*PstlAdr*>	[0..1]	±		466
	Identification <*Id*>	[0..1]	±		467
	CountryOfResidence <*CtryOfRes*>	[0..1]	CodeSet	C3	467
	ContactDetails <*CtctDtls*>	[0..1]	±		468

8.4.2.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see
BranchAndFinancialInstitutionIdentification6 on page 409 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		409
	BranchIdentification <BrnchId>	[0..1]	±		410

8.4.3   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]	±		358
Or}	**FinancialInstitutionIdentification** <FIId>	[1..1]	±		358

8.4.3.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see PartyIdentification135 on page 466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		466
	PostalAddress <PstlAdr>	[0..1]	±		466
	Identification <Id>	[0..1]	±		467
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	467
	ContactDetails <CtctDtls>	[0..1]	±		468

8.4.3.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see BranchAndFinancialInstitutionIdentification6 on page 409 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification *<FinInstnId>*	[1..1]	±		409
	BranchIdentification *<BrnchId>*	[0..1]	±		410

8.4.4   BusinessMessageIdentifier <BizMsgIdr>

Presence: [1..1]

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

Datatype: Max35Text on page 535

8.4.5   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 535

8.4.6   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 535

8.4.7   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		360
	Identification *<Id>*	[1..1]	Text		360

8.4.7.1 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 535

8.4.7.2 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 535

8.4.8   CreationDate <CreDt>

Presence: [1..1]

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

Datatype: ISODateTime on page 529

8.4.9   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 529

8.4.10   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 510

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.

8.4.11 PossibleDuplicate <PssblDplct>

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 532):

• *Meaning When True:* Yes

• *Meaning When False:* No

8.4.12 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 508

Constraints

• **ValidationByTable**

(Rule)

8.4.13   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-xmldsig-core-20080610/.

8.4.14   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	362
	From *<Fr>*	[1..1]			363
{Or	**OrganisationIdentification** *<OrgId>*	[1..1]	±		363
Or}	**FinancialInstitutionIdentification** *<FIId>*	[1..1]	±		363
	To *<To>*	[1..1]			364
{Or	**OrganisationIdentification** *<OrgId>*	[1..1]	±		364
Or}	**FinancialInstitutionIdentification** *<FIId>*	[1..1]	±		364
	BusinessMessageIdentifier *<BizMsgIdr>*	[1..1]	Text		365
	MessageDefinitionIdentifier *<MsgDefIdr>*	[1..1]	Text		365
	BusinessService *<BizSvc>*	[0..1]	Text		365
	CreationDate *<CreDt>*	[1..1]	DateTime		365
	CopyDuplicate *<CpyDplct>*	[0..1]	CodeSet		365
	PossibleDuplicate *<PssblDplct>*	[0..1]	Indicator		366
	Priority *<Prty>*	[0..1]	CodeSet	C7	366
	Signature *<Sgntr>*	[0..1]	(External Schema)		367

8.4.14.1 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 527

Constraints

• **ValidationByTable**

(Rule)

8.4.14.2 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]	±		363
Or}	**FinancialInstitutionIdentification** *<FIId>*	[1..1]	±		363

8.4.14.2.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see PartyIdentification135 on page 466 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[0..1]	Text		466
	PostalAddress *<PstlAdr>*	[0..1]	±		466
	Identification *<Id>*	[0..1]	±		467
	CountryOfResidence *<CtryOfRes>*	[0..1]	CodeSet	C3	467
	ContactDetails *<CtctDtls>*	[0..1]	±		468

8.4.14.2.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see BranchAndFinancialInstitutionIdentification6 on page 409 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		409
	BranchIdentification <BrnchId>	[0..1]	±		410

8.4.14.3 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]	±		364
Or}	**FinancialInstitutionIdentification** <FIId>	[1..1]	±		364

8.4.14.3.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see PartyIdentification135 on page 466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		466
	PostalAddress <PstlAdr>	[0..1]	±		466
	Identification <Id>	[0..1]	±		467
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	467
	ContactDetails <CtctDtls>	[0..1]	±		468

8.4.14.3.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see BranchAndFinancialInstitutionIdentification6 on page 409 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		409
	BranchIdentification <BrnchId>	[0..1]	±		410

8.4.14.4 BusinessMessageIdentifier <BizMsgIdr>

Presence: [1..1]

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

Datatype: Max35Text on page 535

8.4.14.5 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 535

8.4.14.6 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 535

8.4.14.7 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 529

8.4.14.8 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 510

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.

8.4.14.9 PossibleDuplicate <PssblDplct>

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 532):

• *Meaning When True:* Yes

• *Meaning When False:* No

8.4.14.10 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 508

Constraints

• **ValidationByTable**

(Rule)

8.4.14.11 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-xmldsig-core-20080610/.

9 MX reda.074.001.01 TripartyCollateralUnilateralRemovalRequestV01

9.1 MessageDefinition Functionality

Scope:

A collateral giver/taker sends a TripartyCollateralFinancialInstrumentRemovalRequest to the Triparty Agent to remove a financial instrument from the collateral pool.

The status of this request is provided with the reda.028 , the CollateralDataStatusAdvice.

Outline

The TripartyCollateralUnilateralRemovalRequestV01 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. Pagination

Page number of the message and continuation indicator to indicate that the multi-part preliminary advice is to continue or that the message is the last page of the multi-part preliminary advice.

B. RemovalRequestIdentification

Unambiguous identification of the removal request as known by the account owner (or the instructing party managing the account).

C. PartyA

Instructing party sending the removal request.

D. ClientPartyA

Party that instructs party A to send the message.

E. CollateralSide

Specifies whether the client is the collateral taker or giver.

F. RequestDetails

Details of the request (the request details block is not repetitive to remove some complexity, only one removal request will be possible per message).

G. 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
	Message root <Document> <TrptyCollUnltrlRmvlReq>	[1..1]			
	Pagination <*Pgntn*>	[1..1]	±		374
	RemovalRequestIdentification <*RmvlReqId*>	[1..1]	Text		374
	PartyA <*PtyA*>	[1..1]			375
	Identification <*Id*>	[1..1]	±		375
	LEI <*LEI*>	[0..1]	IdentifierSet		375
	AlternateIdentification <*AltrnId*>	[0..1]	±		375
	ClientPartyA <*ClntPtyA*>	[0..1]			376
	Identification <*Id*>	[1..1]	±		376
	LEI <*LEI*>	[0..1]	IdentifierSet		376
	AlternateIdentification <*AltrnId*>	[0..1]	±		376
	CollateralSide <*CollSd*>	[1..1]	CodeSet		377
	RequestDetails <*ReqDtls*>	[1..1]		C7, C13, C14	377
	Removal <*Rmvl*>	[1..1]		C6	380
	RemovalType <*RmvlTp*>	[1..1]			381
{Or	**Code** <*Cd*>	[1..1]	CodeSet		381
Or}	**Proprietary** <*Prtry*>	[1..1]	±		381
	Reason <*Rsn*>	[0..1]	±		381
	ExclusionPeriod <*ExclsnPrd*>	[0..1]			382
{Or	**Date** <*Dt*>	[1..1]	±		382
Or}	**DateTime** <*DtTm*>	[1..1]			382
{Or	**DateTime** <*DtTm*>	[1..1]	DateTime		383
Or	**FromDateTime** <*FrDtTm*>	[1..1]	DateTime		383
Or	**ToDateTime** <*ToDtTm*>	[1..1]	DateTime		383
Or}	**FromDateToDate** <*FrDtToDt*>	[1..1]	±		383
	FinancialInstrumentAndAttributes <*FinInstrmAndAttrbts*>	[0..*]			383
{Or	**FinancialInstrumentIdentification** <*FinInstrmId*>	[1..1]	±	C4, C5, C8, C9, C10	384

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**IndexIdentification** <*IndxId*>	[1..1]	±		385
Or}	**IssuerCountry** <*IssrCtry*>	[1..1]	CodeSet	C3	386
	Counterparty <*CtrPty*>	[0..1]			386
	PartyB <*PtyB*>	[1..1]			386
	Identification <*Id*>	[1..1]	±		387
	LEI <*LEI*>	[0..1]	IdentifierSet		387
	AlternateIdentification <*AltrnId*>	[0..1]	±		387
	ClientPartyB <*ClntPtyB*>	[0..1]			387
	Identification <*Id*>	[1..1]	±		388
	LEI <*LEI*>	[0..1]	IdentifierSet		388
	AlternateIdentification <*AltrnId*>	[0..1]	±		388
	EligibilitySetProfile <*ElgbltySetPrfl*>	[0..1]	±		388
	SafekeepingAccount <*SfkpgAcct*>	[0..1]	±		389
	BlockChainAddressOrWallet <*BlckChainAdrOrWllt*>	[0..1]	±		389
	Reference <*Ref*>	[0..1]		C2, C11, C12, C15, C16	389
	SenderCollateralTransactionIdentification <*SndrCollTxId*>	[0..1]	Text		392
	ReceiverCollateralTransactionIdentification <*RcvrCollTxId*>	[0..1]	Text		392
	SenderCollateralContractIdentification <*SndrCollCtrctId*>	[0..1]	Text		392
	ReceiverCollateralContractIdentification <*RcvrCollCtrctId*>	[0..1]	Text		392
	CommonTransactionIdentification <*CmonTxId*>	[0..1]	Text		392
	SupplementaryData <*SplmtryData*>	[0..1]	±	C17	392

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   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   CommonTransactionIdentificationPresenceRule

(Rule)

If Common Transaction Identification is absent then Sender Collateral Transaction Identification or Receiver Collateral Transaction Identification or Sender Collateral Contract Identification or Receiver Collateral Contract Identification must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00517

– *Error Text:* One identification must be present.

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   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.

C5   DescriptionUsageRule

(Rule)

Description must be used alone as the last resort.

C6   ExclusionPeriodPresence

(Rule)

Exclusion Period must be present if Removal Type is REMO or EXTN. If the Removal Type is TERM then Exclusion Period is optional. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00436

– *Error Text:* Exclusion Period is mandatory

C7 FinancialInstrumentAndAttributesPresenceRule

(Rule)

If removal type is REMO then Financial Instrument And Attributes must be present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00438

– *Error Text:* Financial Instrument and Attributes must be present

C8 ISINGuideline

(Rule)

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

C9 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.

C10 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.

C11 ReceiverCollateralContractIdentificationPresenceRule

(Rule)

If Receiver Collateral Contract Identification is absent then Sender Collateral Transaction Identification or Receiver Collateral Transaction Identification or Sender Collateral Contract

Identification or Common Transaction Identification must be
present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00516

– *Error Text:* At least one identification must be present.

C12 ReceiverCollateralTransactionIdentificationPresenceRule

(Rule)

If Receiver Collateral Transaction Identification is absent then Sender Collateral Transaction
Identification or Sender Collateral Contract Identification or Receiver Collateral Contract
Identification or Common Transaction Identification must be
present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00514

– *Error Text:* At least one identification must be present.

C13 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.

C14 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.

C15 SenderCollateralContractIdentificationPresenceRule

(Rule)

If Sender Collateral Contract Identification is absent then Sender Collateral Transaction
Identification or Receiver Collateral Transaction Identification or Receiver Collateral Contract

Identification or Common Transaction Identification must be
present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00515

– *Error Text:* At least one identification must be present.

C16 SenderCollateralTransactionIdentificationPresenceRule

(Rule)

If Sender Collateral Transaction Identification is absent then Receiver Collateral Transaction
Identification or Sender Collateral Contract Identification or Receiver Collateral Contract
Identification or Common Transaction Identification must be
present. (CrossElementComplexRule)

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00513

– *Error Text:* At least one identification must be present.

C17 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 Pagination <Pgntn>

Presence: [1..1]

Definition: Page number of the message and continuation indicator to indicate that the multi-part
preliminary advice is to continue or that the message is the last page of the multi-part preliminary
advice.

Pagination <Pgntn> contains the following elements (see Pagination1 on page 442 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		442
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		442

9.4.2 RemovalRequestIdentification <RmvlReqId>

Presence: [1..1]

Definition: Unambiguous identification of the removal request as known by the account owner (or the
instructing party managing the account).

Datatype: Max35Text on page 535

9.4.3 PartyA \<PtyA>

Presence: [1..1]

Definition: Instructing party sending the removal request.

PartyA \<PtyA> contains the following **PartyIdentification232** elements

Or	MessageElement*\<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *\<Id>*	[1..1]	±		375
	LEI *\<LEI>*	[0..1]	IdentifierSet		375
	AlternateIdentification *\<AltrnId>*	[0..1]	±		375

9.4.3.1 Identification \<Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification \<Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement*\<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *\<AnyBIC>*	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification *\<PrtryId>*	[1..1]	±		464
Or}	NameAndAddress *\<NmAndAdr>*	[1..1]	±		465

9.4.3.2 LEI \<LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

9.4.3.3 AlternateIdentification \<AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification \<AltrnId> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement*\<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *\<IdTp>*	[1..1]	±		453
	Country *\<Ctry>*	[1..1]	CodeSet	C3	453
	AlternateIdentification *\<AltrnId>*	[1..1]	Text		453

9.4.4 ClientPartyA <ClntPtyA>

Presence: [0..1]

Definition: Party that instructs party A to send the message.

ClientPartyA <ClntPtyA> contains the following **PartyIdentification232** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		376
	LEI *<LEI>*	[0..1]	IdentifierSet		376
	AlternateIdentification *<AltrnId>*	[0..1]	±		376

9.4.4.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		464
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		465

9.4.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

9.4.4.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		453
	Country *<Ctry>*	[1..1]	CodeSet	C3	453
	AlternateIdentification *<AltrnId>*	[1..1]	Text		453

9.4.5   CollateralSide <CollSd>

Presence: [1..1]

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

Datatype: CollateralRole1Code on page 509

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

9.4.6   RequestDetails <ReqDtls>

Presence: [1..1]

Definition: Details of the request (the request details block is not repetitive to remove some complexity, only one removal request will be possible per message).

Impacted by: C7 FinancialInstrumentAndAttributesPresenceRule   ,   C13 SafekeepingAccountOrBlockChainAddress1Rule   ,   C14 SafekeepingAccountOrBlockChainAddress2Rule

RequestDetails <ReqDtls> contains the following **RequestDetails28** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Removal <Rmvl>	[1..1]		C6	380
	RemovalType <RmvlTp>	[1..1]			381
{Or	**Code** <Cd>	[1..1]	CodeSet		381
Or}	**Proprietary** <Prtry>	[1..1]	±		381
	Reason <Rsn>	[0..1]	±		381
	ExclusionPeriod <ExclsnPrd>	[0..1]			382
{Or	**Date** <Dt>	[1..1]	±		382
Or}	**DateTime** <DtTm>	[1..1]			382
{Or	**DateTime** <DtTm>	[1..1]	DateTime		383
Or	**FromDateTime** <FrDtTm>	[1..1]	DateTime		383
Or	**ToDateTime** <ToDtTm>	[1..1]	DateTime		383
Or}	**FromDateToDate** <FrDtToDt>	[1..1]	±		383
	FinancialInstrumentAndAttributes <FinInstrmAndAttrbts>	[0..*]			383
{Or	**FinancialInstrumentIdentification** <FinInstrmId>	[1..1]	±	C4, C5, C8, C9, C10	384
Or	**IndexIdentification** <IndxId>	[1..1]	±		385
Or}	**IssuerCountry** <IssrCtry>	[1..1]	CodeSet	C3	386
	Counterparty <CtrPty>	[0..1]			386
	PartyB <PtyB>	[1..1]			386
	Identification <Id>	[1..1]	±		387
	LEI <LEI>	[0..1]	IdentifierSet		387
	AlternateIdentification <AltrnId>	[0..1]	±		387
	ClientPartyB <ClntPtyB>	[0..1]			387
	Identification <Id>	[1..1]	±		388
	LEI <LEI>	[0..1]	IdentifierSet		388
	AlternateIdentification <AltrnId>	[0..1]	±		388
	EligibilitySetProfile <ElgbltySetPrfl>	[0..1]	±		388
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		389
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		389
	Reference <Ref>	[0..1]		C2, C11,	389

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
				C12, C15, C16	
	SenderCollateralTransactionIdentification <*SndrCollTxId*>	[0..1]	Text		392
	ReceiverCollateralTransactionIdentification <*RcvrCollTxId*>	[0..1]	Text		392
	SenderCollateralContractIdentification <*SndrCollCtrctId*>	[0..1]	Text		392
	ReceiverCollateralContractIdentification <*RcvrCollCtrctId*>	[0..1]	Text		392
	CommonTransactionIdentification <*CmonTxId*>	[0..1]	Text		392

Constraints

- **FinancialInstrumentAndAttributesPresenceRule**

  (Rule)

  If removal type is REMO then Financial Instrument And Attributes must be present.

  ```
  On Condition
      /Removal/RemovalType/Code is equal to value 'Removal'
  Following Must be True
      /FinancialInstrumentAndAttributes[*] Must be present
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00438

  – *Error Text:* Financial Instrument and Attributes must be present

- **SafekeepingAccountOrBlockChainAddress1Rule**

  (Rule)

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

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

  Error handling:

  – *Error severity:* Warning

  – *Error Code:* X00554

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

- **SafekeepingAccountOrBlockChainAddress2Rule**

  (Rule)

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

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

Error handling:

– *Error severity:* Warning

– *Error Code:* X00555

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

9.4.6.1 Removal <Rmvl>

Presence: [1..1]

Definition: Specifies the removal processing change requested.

Impacted by: C6 ExclusionPeriodPresence

Removal <Rmvl> contains the following **RemovalTypeAndReason1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	RemovalType *<RmvlTp>*	[1..1]			381
{Or	**Code** *<Cd>*	[1..1]	CodeSet		381
Or}	**Proprietary** *<Prtry>*	[1..1]	±		381
	Reason *<Rsn>*	[0..1]	±		381
	ExclusionPeriod *<ExclsnPrd>*	[0..1]			382
{Or	**Date** *<Dt>*	[1..1]	±		382
Or}	**DateTime** *<DtTm>*	[1..1]			382
{Or	**DateTime** *<DtTm>*	[1..1]	DateTime		383
Or	**FromDateTime** *<FrDtTm>*	[1..1]	DateTime		383
Or	**ToDateTime** *<ToDtTm>*	[1..1]	DateTime		383
Or}	**FromDateToDate** *<FrDtToDt>*	[1..1]	±		383

Constraints

• **ExclusionPeriodPresence**

(Rule)

Exclusion Period must be present if Removal Type is REMO or EXTN. If the Removal Type is TERM then Exclusion Period is optional.

```
On Condition
    /RemovalType/Code is equal to value 'Removal'
 Or   /RemovalType/Code is equal to value 'Extension'
Following Must be True
    /ExclusionPeriod Must be present
```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00436

– *Error Text:* Exclusion Period is mandatory

9.4.6.1.1 RemovalType <RmvlTp>

Presence: [1..1]

Definition: Specifies the removal processing change requested.

RemovalType <RmvlTp> contains one of the following **Removal1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		381
Or}	**Proprietary** *<Prtry>*	[1..1]	±		381

9.4.6.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the removal processing change requested expressed as a code.

Datatype: FinancialInstrumentRemoval1Code on page 516

CodeName	Name	Definition
EXTN	Extension	Removal period for the financial instrument from the collateral pool must be extended.
REMO	Removal	Financial instrument must be removed from the collateral pool.
TERM	Termination	Financial instrument removal is termintated.

9.4.6.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the removal processing change requested expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

9.4.6.1.2 Reason <Rsn>

Presence: [0..1]

Definition: Identifies the reason for the removal, the extension of the removal or the termination of the removal.

Reason <Rsn> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

9.4.6.1.3 ExclusionPeriod <ExclsnPrd>

Presence: [0..1]

Definition: Identifies the period, the start date or the end date of the exclusion period.

ExclusionPeriod <ExclsnPrd> contains one of the following **DateOrDateTimePeriod3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Date** *<Dt>*	[1..1]	±		382
Or}	**DateTime** *<DtTm>*	[1..1]			382
{Or	**DateTime** *<DtTm>*	[1..1]	DateTime		383
Or	**FromDateTime** *<FrDtTm>*	[1..1]	DateTime		383
Or	**ToDateTime** *<ToDtTm>*	[1..1]	DateTime		383
Or}	**FromDateToDate** *<FrDtToDt>*	[1..1]	±		383

9.4.6.1.3.1 Date <Dt>

Presence: [1..1]

Definition: Period expressed with dates.

Date <Dt> contains one of the following elements (see Period4Choice on page 401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		401
Or	FromDate *<FrDt>*	[1..1]	Date		402
Or	ToDate *<ToDt>*	[1..1]	Date		402
Or}	FromDateToDate *<FrDtToDt>*	[1..1]	±		402

9.4.6.1.3.2 DateTime <DtTm>

Presence: [1..1]

Definition: Period expressed a dates and times.

DateTime <DtTm> contains one of the following **Period8Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DateTime** *<DtTm>*	[1..1]	DateTime		383
Or	**FromDateTime** *<FrDtTm>*	[1..1]	DateTime		383
Or	**ToDateTime** *<ToDtTm>*	[1..1]	DateTime		383
Or}	**FromDateToDate** *<FrDtToDt>*	[1..1]	±		383

9.4.6.1.3.2.1 DateTime <DtTm>

Presence: [1..1]

Definition: Date and time period is limited to a single date.

Datatype: ISODateTime on page 529

9.4.6.1.3.2.2 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the date period range starts.

Datatype: ISODateTime on page 529

9.4.6.1.3.2.3 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time which the range date period ends.

Datatype: ISODateTime on page 529

9.4.6.1.3.2.4 FromDateToDate <FrDtToDt>

Presence: [1..1]

Definition: Time span defined by a start date and time, and an end date and time.

FromDateToDate <FrDtToDt> contains the following elements (see DateTimePeriod1 on page 403 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromDateTime *<FrDtTm>*	[1..1]	DateTime		403
	ToDateTime *<ToDtTm>*	[1..1]	DateTime		403

9.4.6.2 FinancialInstrumentAndAttributes <FinInstrmAndAttrbts>

Presence: [0..*]

Definition: Specifies the financial instruments to be removed (identification or attributes).

FinancialInstrumentAndAttributes <FinInstrmAndAttrbts> contains one of the following **RemovalProcessing2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstrumentIdentification** <FinInstrmId>	[1..1]	±	C4, C5, C8, C9, C10	384
Or	**IndexIdentification** <IndxId>	[1..1]	±		385
Or}	**IssuerCountry** <IssrCtry>	[1..1]	CodeSet	C3	386

9.4.6.2.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C4 DescriptionPresenceRule   , C5 DescriptionUsageRule, C8 ISINGuideline,   C9 ISINPresenceRule   ,   C10 OtherIdentificationPresenceRule

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see SecurityIdentification19 on page 411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		413
	OtherIdentification <OthrId>	[0..*]			413
	Identification <Id>	[1..1]	Text		413
	Suffix <Sfx>	[0..1]	Text		413
	Type <Tp>	[1..1]	±		413
	Description <Desc>	[0..1]	Text		414

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.

9.4.6.2.2 IndexIdentification <IndxId>

Presence: [1..1]

Definition: Identification of the security index to be excluded.

IndexIdentification <IndxId> contains the following elements (see <u>GenericIdentification37 on page 426</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		426
	Issuer *<Issr>*	[0..1]	Text		426

9.4.6.2.3 IssuerCountry <IssrCtry>

Presence: [1..1]

Definition: Country of the issuer (this can the either the country of residence or the nationality).

Impacted by: C3 Country

Datatype: CountryCode on page 510

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.

9.4.6.3 Counterparty <CtrPty>

Presence: [0..1]

Definition: Identifies the collateral parties of a contract.

Counterparty <CtrPty> contains the following **CollateralParties4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PartyB <*PtyB*>	[1..1]			386
	Identification <*Id*>	[1..1]	±		387
	LEI <*LEI*>	[0..1]	IdentifierSet		387
	AlternateIdentification <*AltrnId*>	[0..1]	±		387
	ClientPartyB <*ClntPtyB*>	[0..1]			387
	Identification <*Id*>	[1..1]	±		388
	LEI <*LEI*>	[0..1]	IdentifierSet		388
	AlternateIdentification <*AltrnId*>	[0..1]	±		388
	EligibilitySetProfile <*ElgbltySetPrfl*>	[0..1]	±		388

9.4.6.3.1 PartyB <PtyB>

Presence: [1..1]

Definition: Counterparty of party A.

PartyB <PtyB> contains the following **PartyIdentification232** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </Id>	[1..1]	±		387
	LEI <LEI>	[0..1]	IdentifierSet		387
	AlternateIdentification <AltrnId>	[0..1]	±		387

9.4.6.3.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		464
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		465

9.4.6.3.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

9.4.6.3.1.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		453
	Country <Ctry>	[1..1]	CodeSet	C3	453
	AlternateIdentification <AltrnId>	[1..1]	Text		453

9.4.6.3.2 ClientPartyB <ClntPtyB>

Presence: [0..1]

Definition: Party that instructs party B to settle the instruction on its behalf.

ClientPartyB <ClntPtyB> contains the following **PartyIdentification232** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		388
	LEI <LEI>	[0..1]	IdentifierSet		388
	AlternateIdentification <AltrnId>	[0..1]	±		388

9.4.6.3.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following elements (see <u>PartyIdentification120Choice on page 464</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		464
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		465

9.4.6.3.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: <u>LEIIdentifier on page 531</u>

9.4.6.3.2.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see <u>AlternatePartyIdentification7 on page 453</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		453
	Country <Ctry>	[1..1]	CodeSet	C3	453
	AlternateIdentification <AltrnId>	[1..1]	Text		453

9.4.6.3.3 EligibilitySetProfile <ElgbltySetPrfl>

Presence: [0..1]

Definition: Number identifying the collateral eligibility set profile of the counterparty.

EligibilitySetProfile <ElgbltySetPrfl> contains the following elements (see GenericIdentification37 on page 426 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		426
	Issuer *<Issr>*	[0..1]	Text		426

9.4.6.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account where financial instruments are maintained.

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 394 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		394
	Type *<Tp>*	[0..1]	±		394
	Name *<Nm>*	[0..1]	Text		394

9.4.6.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see BlockChainAddressWallet3 on page 438 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		439
	Type *<Tp>*	[0..1]	±		439
	Name *<Nm>*	[0..1]	Text		439

9.4.6.6 Reference <Ref>

Presence: [0..1]

Definition: References of the transaction for which the financial instrument removal request is required.

Impacted by: C2 CommonTransactionIdentificationPresenceRule , C11 ReceiverCollateralContractIdentificationPresenceRule , C12 ReceiverCollateralTransactionIdentificationPresenceRule , C15 SenderCollateralContractIdentificationPresenceRule , C16 SenderCollateralTransactionIdentificationPresenceRule

Reference **<Ref>** contains the following **Reference21** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SenderCollateralTransactionIdentification *<SndrCollTxId>*	[0..1]	Text		392
	ReceiverCollateralTransactionIdentification *<RcvrCollTxId>*	[0..1]	Text		392
	SenderCollateralContractIdentification *<SndrCollCtrctId>*	[0..1]	Text		392
	ReceiverCollateralContractIdentification *<RcvrCollCtrctId>*	[0..1]	Text		392
	CommonTransactionIdentification *<CmonTxId>*	[0..1]	Text		392

Constraints

- **CommonTransactionIdentificationPresenceRule**

  (Rule)

  If Common Transaction Identification is absent then Sender Collateral Transaction Identification or Receiver Collateral Transaction Identification or Sender Collateral Contract Identification or Receiver Collateral Contract Identification must be present.

  ```
  On Condition
      /CommonTransactionIdentification is absent
  Following Must be True
      /SenderCollateralTransactionIdentification Must be present
   Or    /ReceiverCollateralTransactionIdentification Must be present
   Or    /SenderCollateralContractIdentification Must be present
   Or    /ReceiverCollateralContractIdentification Must be present
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00517

  – *Error Text:* One identification must be present.

- **ReceiverCollateralContractIdentificationPresenceRule**

  (Rule)

  If Receiver Collateral Contract Identification is absent then Sender Collateral Transaction Identification or Receiver Collateral Transaction Identification or Sender Collateral Contract Identification or Common Transaction Identification must be present.

  ```
  On Condition
      /ReceiverCollateralContractIdentification is absent
  Following Must be True
      /SenderCollateralTransactionIdentification Must be present
   Or    /ReceiverCollateralTransactionIdentification Must be present
   Or    /SenderCollateralContractIdentification Must be present
   Or    /CommonTransactionIdentification Must be present
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00516

– *Error Text:* At least one identification must be present.

- **ReceiverCollateralTransactionIdentificationPresenceRule**

  (Rule)

  If Receiver Collateral Transaction Identification is absent then Sender Collateral Transaction Identification or Sender Collateral Contract Identification or Receiver Collateral Contract Identification or Common Transaction Identification must be present.

  ```
  On Condition
      /ReceiverCollateralTransactionIdentification is absent
  Following Must be True
      /SenderCollateralTransactionIdentification Must be present
   Or    /SenderCollateralContractIdentification Must be present
   Or    /ReceiverCollateralContractIdentification Must be present
   Or    /CommonTransactionIdentification Must be present
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00514

  – *Error Text:* At least one identification must be present.

- **SenderCollateralContractIdentificationPresenceRule**

  (Rule)

  If Sender Collateral Contract Identification is absent then Sender Collateral Transaction Identification or Receiver Collateral Transaction Identification or Receiver Collateral Contract Identification or Common Transaction Identification must be present.

  ```
  On Condition
      /SenderCollateralContractIdentification is absent
  Following Must be True
      /SenderCollateralTransactionIdentification Must be present
   Or    /ReceiverCollateralTransactionIdentification Must be present
   Or    /ReceiverCollateralContractIdentification Must be present
   Or    /CommonTransactionIdentification Must be present
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00515

  – *Error Text:* At least one identification must be present.

- **SenderCollateralTransactionIdentificationPresenceRule**

  (Rule)

  If Sender Collateral Transaction Identification is absent then Receiver Collateral Transaction Identification or Sender Collateral Contract Identification or Receiver Collateral Contract Identification or Common Transaction Identification must be present.

  ```
  On Condition
      /SenderCollateralTransactionIdentification is absent
  Following Must be True
      /ReceiverCollateralTransactionIdentification Must be present
   Or    /SenderCollateralContractIdentification Must be present
   Or    /ReceiverCollateralContractIdentification Must be present
   Or    /CommonTransactionIdentification Must be present
  ```

Error handling:

– *Error severity:* Fatal

– *Error Code:* X00513

– *Error Text:* At least one identification must be present.

9.4.6.6.1 SenderCollateralTransactionIdentification <SndrCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the collateral management transaction (exposure) from the collateral taker's or the collateral giver point of view.

Datatype: Max35Text on page 535

9.4.6.6.2 ReceiverCollateralTransactionIdentification <RcvrCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the collateral management transaction (exposure) from the triparty agent's point of view.

Datatype: Max35Text on page 535

9.4.6.6.3 SenderCollateralContractIdentification <SndrCollCtrctId>

Presence: [0..1]

Definition: Unique reference identifying the collateral management contract from the collateral taker's or the collateral giver's point of view.

Datatype: Max35Text on page 535

9.4.6.6.4 ReceiverCollateralContractIdentification <RcvrCollCtrctId>

Presence: [0..1]

Definition: Unique reference identifying the collateral management contract from the triparty agent's point of view.

Datatype: Max35Text on page 535

9.4.6.6.5 CommonTransactionIdentification <CmonTxId>

Presence: [0..1]

Definition: Unique identification (UTI) agreed upon by the two trade counterparties to identify the transaction/exposure or the contract.

Datatype: Max52Text on page 536

9.4.7 SupplementaryData <SplmtryData>

Presence: [0..1]

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

Impacted by: C17 SupplementaryDataRule

SupplementaryData <SplmtryData> contains the following elements (see SupplementaryData1 on page 450 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		450
	Envelope *<Envlp>*	[1..1]	(External Schema)		450

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 Message Items Types

10.1 MessageComponents

10.1.1 Account

10.1.1.1 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		394
	Type <*Tp*>	[0..1]	±		394
	Name <*Nm*>	[0..1]	Text		394

10.1.1.1.1 Identification <Id>

Presence: [1..1]

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

Datatype: Max35Text on page 535

10.1.1.1.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		424
	Issuer <*Issr*>	[1..1]	Text		424
	SchemeName <*SchmeNm*>	[0..1]	Text		424

10.1.1.1.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: Max70Text on page 536

10.1.2 Account Identification

10.1.2.1 CashAccountIdentification5Choice

Definition: Unique identifier of an account, as assigned by the account servicer.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	IBAN *<IBAN>*	[1..1]	IdentifierSet	C12	395
Or}	Proprietary *<Prtry>*	[1..1]	Text		395

10.1.2.1.1 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: C12 IBAN

Datatype: IBAN2007Identifier on page 530

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.

10.1.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Datatype: Max34Text on page 535

10.1.3   Amount

10.1.3.1 AmountAndDirection44

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C8	396
	CreditDebitIndicator <*CdtDbtInd*>	[0..1]	CodeSet		396
	OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*>	[0..1]	Amount	C2, C8	397
	ForeignExchangeDetails <*FXDtls*>	[0..1]	±		397

10.1.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C8 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

10.1.3.1.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

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

Datatype: CreditDebitCode on page 511

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

10.1.3.1.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C8 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

10.1.3.1.4 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see <u>ForeignExchangeTerms23 on page 443</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnitCurrency *<UnitCcy>*	[1..1]	CodeSet	C1	444
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet	C1	444
	ExchangeRate *<XchgRate>*	[1..1]	Rate		444
	ResultingAmount *<RsltgAmt>*	[1..1]	Amount	C1, C7	445

10.1.3.2 AmountAndDirection53

Definition: Amount of money expressed with an optional currency code and debit/credit indicator.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C8	398
	Sign *<Sgn>*	[0..1]	Indicator		399

10.1.3.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: <u>C2 ActiveOrHistoricCurrency</u>   ,   <u>C8 CurrencyAmount</u>

Datatype: <u>ActiveOrHistoricCurrencyAndAmount on page 503</u>

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.

10.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see PlusOrMinusIndicator on page 532):

• *Meaning When True:* Plus

• *Meaning When False:* Minus

10.1.3.3 AmountAndDirection49

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C7	399
	CreditDebitIndicator *<CdtDbtInd>*	[0..1]	CodeSet		400
	OriginalCurrencyAndOrderedAmount *<OrgnlCcyAndOrdrdAmt>*	[0..1]	Amount	C2, C8	400
	ForeignExchangeDetails *<FXDtls>*	[0..1]	±		401

10.1.3.3.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 ActiveCurrency   ,   C7 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 501

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.

10.1.3.3.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

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

Datatype: CreditDebitCode on page 511

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

10.1.3.3.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 ActiveOrHistoricCurrency   ,   C8 CurrencyAmount

Datatype: ActiveOrHistoricCurrencyAndAmount on page 503

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.

10.1.3.3.4 ForeignExchangeDetails <FXDtls>

Presence: [0..1]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see ForeignExchangeTerms23 on page 443 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnitCurrency *<UnitCcy>*	[1..1]	CodeSet	C1	444
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet	C1	444
	ExchangeRate *<XchgRate>*	[1..1]	Rate		444
	ResultingAmount *<RsltgAmt>*	[1..1]	Amount	C1, C7	445

10.1.4   Date Period

10.1.4.1 Period4Choice

Definition: Choice between date and date-time for the specification of a period.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		401
Or	FromDate *<FrDt>*	[1..1]	Date		402
Or	ToDate *<ToDt>*	[1..1]	Date		402
Or}	FromDateToDate *<FrDtToDt>*	[1..1]	±		402

10.1.4.1.1 Date <Dt>

Presence: [1..1]

Definition: Date period is limited to a single date.

Datatype: ISODate on page 529

10.1.4.1.2 FromDate <FrDt>

Presence: [1..1]

Definition: Date at which the date period range starts.

Datatype: ISODate on page 529

10.1.4.1.3 ToDate <ToDt>

Presence: [1..1]

Definition: Date which the range date period ends.

Datatype: ISODate on page 529

10.1.4.1.4 FromDateToDate <FrDtToDt>

Presence: [1..1]

Definition: Time span defined by a start date, and an end date.

FromDateToDate <FrDtToDt> contains the following elements (see Period2 on page 402 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[1..1]	Date		402
	ToDate *<ToDt>*	[1..1]	Date		402

10.1.5   Date Time

10.1.5.1 Period2

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[1..1]	Date		402
	ToDate *<ToDt>*	[1..1]	Date		402

10.1.5.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: ISODate on page 529

10.1.5.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: Date and time at which the range ends.

Datatype: ISODate on page 529

10.1.5.2 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		403
Or}	DateTime <*DtTm*>	[1..1]	DateTime		403

10.1.5.2.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: ISODate on page 529

10.1.5.2.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: ISODateTime on page 529

10.1.6   Date Time Period

10.1.6.1 DateTimePeriod1

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		403
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		403

10.1.6.1.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: ISODateTime on page 529

10.1.6.1.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: ISODateTime on page 529

10.1.7   Document

10.1.7.1 DocumentNumber5Choice

Definition: Choice between a short document number, a long document number or a proprietary document number.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		404
Or	LongNumber <LngNb>	[1..1]	Text		404
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		404

Constraints

• **ShortLongNumberRule**

(Rule)

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

10.1.7.1.1 ShortNumber <ShrtNb>

Presence: [1..1]

Definition: Message type number of the document referenced.

Datatype: Exact3NumericText on page 533

10.1.7.1.2 LongNumber <LngNb>

Presence: [1..1]

Definition: MX Message identifier of the referenced document.

Datatype: ISO20022MessageIdentificationText on page 534

10.1.7.1.3 ProprietaryNumber <PrtryNb>

Presence: [1..1]

Definition: Proprietary document identification.

ProprietaryNumber <PrtryNb> contains the following elements (see GenericIdentification36 on page 424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		425

10.1.8 Financial Institution Identification

10.1.8.1 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]	±		405
	MemberIdentification <MmbId>	[1..1]	Text		405

10.1.8.1.1 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 501 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		501
Or}	Proprietary <Prtry>	[1..1]	Text		501

10.1.8.1.2 MemberIdentification <MmbId>

Presence: [1..1]

Definition: Identification of a member of a clearing system.

Datatype: Max35Text on page 535

10.1.8.2 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	405
	ClearingSystemMemberIdentification <ClrSysMmbId>	[0..1]	±		406
	LEI <LEI>	[0..1]	IdentifierSet		406
	Name <Nm>	[0..1]	Text		406
	PostalAddress <PstlAdr>	[0..1]	±		406
	Other <Othr>	[0..1]	±		407

10.1.8.2.1 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 530

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.

10.1.8.2.2 ClearingSystemMemberIdentification <ClrSysMmbId>

Presence: [0..1]

Definition: Information used to identify a member within a clearing system.

ClearingSystemMemberIdentification <ClrSysMmbId> contains the following elements (see ClearingSystemMemberIdentification2 on page 404 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingSystemIdentification <*ClrSysId*>	[0..1]	±		405
	MemberIdentification <*MmbId*>	[1..1]	Text		405

10.1.8.2.3 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identifier of the financial institution.

Datatype: LEIIdentifier on page 531

10.1.8.2.4 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 534

10.1.8.2.5 PostalAddress <PstlAdr>

Presence: [0..1]

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

PostalAddress <PstlAdr> contains the following elements (see PostalAddress24 on page 475 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AddressType *<AdrTp>*	[0..1]			476
{Or	Code *<Cd>*	[1..1]	CodeSet		476
Or}	Proprietary *<Prtry>*	[1..1]	±		477
	Department *<Dept>*	[0..1]	Text		477
	SubDepartment *<SubDept>*	[0..1]	Text		477
	StreetName *<StrtNm>*	[0..1]	Text		477
	BuildingNumber *<BldgNb>*	[0..1]	Text		477
	BuildingName *<BldgNm>*	[0..1]	Text		478
	Floor *<Flr>*	[0..1]	Text		478
	PostBox *<PstBx>*	[0..1]	Text		478
	Room *<Room>*	[0..1]	Text		478
	PostCode *<PstCd>*	[0..1]	Text		478
	TownName *<TwnNm>*	[0..1]	Text		478
	TownLocationName *<TwnLctnNm>*	[0..1]	Text		478
	DistrictName *<DstrctNm>*	[0..1]	Text		478
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		479
	Country *<Ctry>*	[0..1]	CodeSet	C3	479
	AddressLine *<AdrLine>*	[0..7]	Text		479

10.1.8.2.6 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 410 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		410
	SchemeName *<SchmeNm>*	[0..1]			411
{Or	Code *<Cd>*	[1..1]	CodeSet		411
Or}	Proprietary *<Prtry>*	[1..1]	Text		411
	Issuer *<Issr>*	[0..1]	Text		411

10.1.8.3 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		408
	LEI *<LEI>*	[0..1]	IdentifierSet		408
	Name *<Nm>*	[0..1]	Text		408
	PostalAddress *<PstlAdr>*	[0..1]	±		408

10.1.8.3.1 Identification <Id>

Presence: [0..1]

Definition: Unique and unambiguous identification of a branch of a financial institution.

Datatype: Max35Text on page 535

10.1.8.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification for the branch of the financial institution.

Datatype: LEIIdentifier on page 531

10.1.8.3.3 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 534

10.1.8.3.4 PostalAddress <PstlAdr>

Presence: [0..1]

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

PostalAddress <PstlAdr> contains the following elements (see PostalAddress24 on page 475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			476
{Or	Code <Cd>	[1..1]	CodeSet		476
Or}	Proprietary <Prtry>	[1..1]	±		477
	Department <Dept>	[0..1]	Text		477
	SubDepartment <SubDept>	[0..1]	Text		477
	StreetName <StrtNm>	[0..1]	Text		477
	BuildingNumber <BldgNb>	[0..1]	Text		477
	BuildingName <BldgNm>	[0..1]	Text		478
	Floor <Flr>	[0..1]	Text		478
	PostBox <PstBx>	[0..1]	Text		478
	Room <Room>	[0..1]	Text		478
	PostCode <PstCd>	[0..1]	Text		478
	TownName <TwnNm>	[0..1]	Text		478
	TownLocationName <TwnLctnNm>	[0..1]	Text		478
	DistrictName <DstrctNm>	[0..1]	Text		478
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		479
	Country <Ctry>	[0..1]	CodeSet	C3	479
	AddressLine <AdrLine>	[0..7]	Text		479

10.1.8.4 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]	±		409
	BranchIdentification <BrnchId>	[0..1]	±		410

10.1.8.4.1 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 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BICFI <BICFI>	[0..1]	IdentifierSet	C2	405
	ClearingSystemMemberIdentification <ClrSysMmbId>	[0..1]	±		406
	LEI <LEI>	[0..1]	IdentifierSet		406
	Name <Nm>	[0..1]	Text		406
	PostalAddress <PstlAdr>	[0..1]	±		406
	Other <Othr>	[0..1]	±		407

10.1.8.4.2 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 408 for
details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		408
	LEI <LEI>	[0..1]	IdentifierSet		408
	Name <Nm>	[0..1]	Text		408
	PostalAddress <PstlAdr>	[0..1]	±		408

10.1.8.5 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		410
	SchemeName <SchmeNm>	[0..1]			411
{Or	Code <Cd>	[1..1]	CodeSet		411
Or}	Proprietary <Prtry>	[1..1]	Text		411
	Issuer <Issr>	[0..1]	Text		411

10.1.8.5.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: Max35Text on page 535

10.1.8.5.2 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		411
Or}	Proprietary *<Prtry>*	[1..1]	Text		411

10.1.8.5.2.1 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 515

10.1.8.5.2.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: Max35Text on page 535

10.1.8.5.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: Max35Text on page 535

10.1.9   Financial Instrument

10.1.9.1 SecurityIdentification19

Definition: Identification of a security.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		413
	OtherIdentification *<OthrId>*	[0..*]			413
	Identification *<Id>*	[1..1]	Text		413
	Suffix *<Sfx>*	[0..1]	Text		413
	Type *<Tp>*	[1..1]	±		413
	Description *<Desc>*	[0..1]	Text		414

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.

10.1.9.1.1 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 531

10.1.9.1.2 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		413
	Suffix <*Sfx*>	[0..1]	Text		413
	Type <*Tp*>	[1..1]	±		413

10.1.9.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: Max35Text on page 535

10.1.9.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: Max16Text on page 534

10.1.9.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see <u>IdentificationSource3Choice on page 425</u> for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		426
Or}	Proprietary <Prtry>	[1..1]	Text		426

10.1.9.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: <u>Max140Text on page 534</u>

10.1.10   Foreign Exchange

10.1.10.1 ForeignExchangeTerms19

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	414
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	415
	ExchangeRate <XchgRate>	[1..1]	Rate		415

10.1.10.1.1 UnitCurrency <UnitCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 ActiveCurrency

Datatype: <u>ActiveCurrencyCode on page 504</u>

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

10.1.10.1.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 504

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

10.1.10.1.3 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: Factor used for the conversion of an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

Usage: ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: BaseOneRate on page 533

10.1.11   Frequency

10.1.11.1 Frequency22Choice

Definition: Choice of format for a frequency, for example, the frequency of delivery of a statement.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		415
Or}	Proprietary *<Prtry>*	[1..1]	±		416

10.1.11.1.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: EventFrequency7Code on page 512

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
QUTR	Quarterly	Event takes place every three months or four times a year.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
TWMN	TwiceAMonth	Event takes place two times a month.
OVNG	Overnight	Event takes place overnight.
ONDE	OnDemand	Event takes place on demand.

10.1.11.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see <u>GenericIdentification30 on page 423</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		424
	Issuer <*Issr*>	[1..1]	Text		424
	SchemeName <*SchmeNm*>	[0..1]	Text		424

10.1.11.2 Frequency38Choice

Definition: Choice of format for the frequency.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		416
Or}	Proprietary <*Prtry*>	[1..1]	±		417

10.1.11.2.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed in coded form.

Datatype: EventFrequency12Code on page 512

CodeName	Name	Definition
ADHO	Adhoc	Event takes place as necessary.
YEAR	Annual	Event takes place every year or once a year.
DAIL	Daily	Event takes place every day.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
INDA	IntraDay	Event takes place several times a day.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
TWMN	TwiceAMonth	Event takes place two times a month.
WEEK	Weekly	Event takes place once a week.
ONDE	OnDemand	Event takes place on demand.

10.1.11.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

10.1.12   Identification Information

10.1.12.1 GenericIdentification1

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		418
	SchemeName *<SchmeNm>*	[0..1]	Text		418
	Issuer *<Issr>*	[0..1]	Text		418

10.1.12.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: Max35Text on page 535

10.1.12.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: Max35Text on page 535

10.1.12.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: Max35Text on page 535

10.1.12.2 References70Choice

Definition: Reference to the linked transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[1..1]	Text		418
Or}	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[1..1]	Text		418

10.1.12.2.1 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [1..1]

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

Datatype: Max35Text on page 535

10.1.12.2.2 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [1..1]

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

Datatype: Max35Text on page 535

10.1.12.3 TransactionIdentifications46

Definition: Provides unambiguous instruction or transaction identification information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClientCollateralInstructionIdentification <*ClntCollInstrId*>	[1..1]	Text		419
	ClientCollateralTransactionIdentification <*ClntCollTxId*>	[0..1]	Text		419
	TripartyAgentServiceProviderCollateralInstructionIdentification <*TrptyAgtSvcPrvdrCollInstrId*>	[0..1]	Text		419
	TripartyAgentServiceProviderCollateralTransactionIdentification <*TrptyAgtSvcPrvdrCollTxId*>	[0..1]	Text		419
	CounterpartyCollateralTransactionIdentification <*CtrPtyCollTxId*>	[0..1]	Text		419
	CommonTransactionIdentification <*CmonTxId*>	[0..1]	Text		420

10.1.12.3.1 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [1..1]

Definition: Unique reference identifying the collateral management instruction from the client's point of view. Identifies the potential match. If not available NONREF must be used.

Datatype: Max35Text on page 535

10.1.12.3.2 ClientCollateralTransactionIdentification <ClntCollTxId>

Presence: [0..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 535

10.1.12.3.3 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

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

Datatype: Max35Text on page 535

10.1.12.3.4 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..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 535

10.1.12.3.5 CounterpartyCollateralTransactionIdentification <CtrPtyCollTxId>

Presence: [0..1]

Definition: Unique collateral transaction reference assigned by counterparty.

Datatype: Max35Text on page 535

10.1.12.3.6 CommonTransactionIdentification <CmonTxId>

Presence: [0..1]

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

Datatype: Max52Text on page 536

10.1.12.4 TransactionIdentifications45

Definition: Provides unambiguous instruction or transaction identification information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClientCollateralInstructionIdentification *<ClntCollInstrId>*	[1..1]	Text		420
	ClientCollateralTransactionIdentification *<ClntCollTxId>*	[0..1]	Text		420
	TripartyAgentServiceProviderCollateralInstructionIdentification *<TrptyAgtSvcPrvdrCollInstrId>*	[0..1]	Text		420
	TripartyAgentServiceProviderCollateralTransactionIdentification *<TrptyAgtSvcPrvdrCollTxId>*	[0..1]	Text		420
	CommonTransactionIdentification *<CmonTxId>*	[0..1]	Text		421

10.1.12.4.1 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [1..1]

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

Datatype: Max35Text on page 535

10.1.12.4.2 ClientCollateralTransactionIdentification <ClntCollTxId>

Presence: [0..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 535

10.1.12.4.3 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

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

Datatype: Max35Text on page 535

10.1.12.4.4 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..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 535

10.1.12.4.5 CommonTransactionIdentification <CmonTxId>

Presence: [0..1]

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

Datatype: Max52Text on page 536

10.1.12.5 TransactionIdentifications44

Definition: Provides unambiguous instruction or transaction identification information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralInstructionIdentification *<TrptyAgtSvcPrvdrCollInstrId>*	[1..1]	Text		421
	TripartyAgentServiceProviderCollateralTransactionIdentification *<TrptyAgtSvcPrvdrCollTxId>*	[0..1]	Text		421
	ClientCollateralInstructionIdentification *<ClntCollInstrId>*	[0..1]	Text		421
	ClientCollateralTransactionIdentification *<ClntCollTxId>*	[0..1]	Text		421
	CounterpartyCollateralInstructionIdentification *<CtrPtyCollInstrId>*	[0..1]	Text		422
	CounterpartyCollateralTransactionIdentification *<CtrPtyCollTxId>*	[0..1]	Text		422
	CommonTransactionIdentification *<CmonTxId>*	[0..1]	Text		422

10.1.12.5.1 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [1..1]

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

Datatype: Max35Text on page 535

10.1.12.5.2 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..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 535

10.1.12.5.3 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique reference identifying the collateral management transaction from the client's point of view. Identifies the potential match.

Datatype: Max35Text on page 535

10.1.12.5.4 ClientCollateralTransactionIdentification <ClntCollTxId>

Presence: [0..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 535

10.1.12.5.5 CounterpartyCollateralInstructionIdentification <CtrPtyCollInstrId>

Presence: [0..1]

Definition: Unique collateral instruction reference assigned by counterparty.

Datatype: Max35Text on page 535

10.1.12.5.6 CounterpartyCollateralTransactionIdentification <CtrPtyCollTxId>

Presence: [0..1]

Definition: Unique collateral transaction reference assigned by counterparty.

Datatype: Max35Text on page 535

10.1.12.5.7 CommonTransactionIdentification <CmonTxId>

Presence: [0..1]

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

Datatype: Max52Text on page 536

10.1.12.6 GenericIdentification78

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	±		422
	Identification *<Id>*	[0..1]	Text		422

10.1.12.6.1 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 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

10.1.12.6.2 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 535

10.1.12.7 IdentificationType42Choice

Definition: Choice between a code and a data source scheme to specify the type of alternate identification.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		423
Or}	Proprietary *<Prtry>*	[1..1]	±		423

10.1.12.7.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: TypeOfIdentification1Code on page 527

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

10.1.12.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

10.1.12.8 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		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

10.1.12.8.1 Identification <Id>

Presence: [1..1]

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

Datatype: Exact4AlphaNumericText on page 533

10.1.12.8.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: Max35Text on page 535

10.1.12.8.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: Max35Text on page 535

10.1.12.9 GenericIdentification36

Definition: Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		425

10.1.12.9.1 Identification <Id>

Presence: [1..1]

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

Datatype: Max35Text on page 535

10.1.12.9.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: Max35Text on page 535

10.1.12.9.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: Max35Text on page 535

10.1.12.10 GenericIdentification56

Definition: Proprietary information related to a balance.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		425
	Issuer <*Issr*>	[1..1]	Text		425
	SchemeName <*SchmeNm*>	[0..1]	Text		425
	Balance <*Bal*>	[1..1]	Quantity		425

10.1.12.10.1 Identification <Id>

Presence: [1..1]

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

Datatype: Exact4AlphaNumericText on page 533

10.1.12.10.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: Max35Text on page 535

10.1.12.10.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: Max35Text on page 535

10.1.12.10.4 Balance <Bal>

Presence: [1..1]

Definition: Value of the balance.

Datatype: DecimalNumber on page 532

10.1.12.11 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		426
Or}	Proprietary <*Prtry*>	[1..1]	Text		426

10.1.12.11.1 Code <Cd>

Presence: [1..1]

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

Datatype: ExternalFinancialInstrumentIdentificationType1Code on page 515

10.1.12.11.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: Max35Text on page 535

10.1.12.12 GenericIdentification37

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		426
	Issuer <*Issr*>	[0..1]	Text		426

10.1.12.12.1 Identification <Id>

Presence: [1..1]

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

Datatype: Max35Text on page 535

10.1.12.12.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: Max35Text on page 535

10.1.13   Market

10.1.13.1 MarketIdentification1Choice

Definition: Choice of market identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		426
Or}	Description <*Desc*>	[1..1]	Text		427

10.1.13.1.1 MarketIdentifierCode <MktIdrCd>

Presence: [1..1]

Definition: ISO 10383 Market Identification Code.

Datatype: MICIdentifier on page 531

10.1.13.1.2 Description <Desc>

Presence: [1..1]

Definition: Description of the market when no Market Identifier Code is available.

Datatype: Max35Text on page 535

10.1.13.2 MarketIdentification89

Definition: Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		427
	Type <Tp>	[1..1]			427
{Or	Code <Cd>	[1..1]	CodeSet		427
Or}	Proprietary <Prtry>	[1..1]	±		428

10.1.13.2.1 Identification <Id>

Presence: [0..1]

Definition: Code allocated to places of trade (stock exchanges), to regulated markets (for example, Electronic Trading Platforms - ECN), and to unregulated markets (for example, Automated Trading Systems - ATS), as sources of prices and related information, in order to facilitate automated processing.

Identification <Id> contains one of the following elements (see MarketIdentification1Choice on page 426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		426
Or}	Description <Desc>	[1..1]	Text		427

10.1.13.2.2 Type <Tp>

Presence: [1..1]

Definition: Nature of a market in which transactions take place.

Type <Tp> contains one of the following **MarketType15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		427
Or}	Proprietary <Prtry>	[1..1]	±		428

10.1.13.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: MarketType4Code on page 520

CodeName	Name	Definition
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

10.1.13.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		424
	Issuer <*Issr*>	[1..1]	Text		424
	SchemeName <*SchmeNm*>	[0..1]	Text		424

10.1.13.3 MarketIdentification84

Definition: Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		428
	Type <*Tp*>	[1..1]	±		429

Constraints

- **MarketTypeAndIdentificationRule**

  (Rule)

  If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/ Description must specify a system.

  If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/ MarketIdentifierCode must be present.

10.1.13.3.1 Identification <Id>

Presence: [0..1]

Definition: Code allocated to places of trade, that is, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading Systems (ATS), as sources of prices and related information, in order to facilitate automated processing.

Identification <Id> contains one of the following elements (see MarketIdentification1Choice on page 426 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <*MktIdrCd*>	[1..1]	IdentifierSet		426
Or}	Description <*Desc*>	[1..1]	Text		427

10.1.13.3.2 Type <Tp>

Presence: [1..1]

Definition: Nature of a market in which transactions take place.

Type <Tp> contains one of the following elements (see MarketType8Choice on page 430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		430
Or}	Proprietary <*Prtry*>	[1..1]	±		430

10.1.13.4 PlaceOfTradeIdentification1

Definition: Identification of market in which a trade transaction has been executed.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <*MktTpAndId*>	[0..1]	±	C16	429
	LEI <*LEI*>	[0..1]	IdentifierSet		430

10.1.13.4.1 MarketTypeAndIdentification <MktTpAndId>

Presence: [0..1]

Definition: Identification and type of the place of trade.

Impacted by: C16 MarketTypeAndIdentificationRule

MarketTypeAndIdentification <MktTpAndId> contains the following elements (see MarketIdentification84 on page 428 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		428
	Type <*Tp*>	[1..1]	±		429

Constraints

- **MarketTypeAndIdentificationRule**

  (Rule)

  If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/ Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/
MarketIdentifierCode must be present.

10.1.13.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of trade.

Datatype: LEIIdentifier on page 531

10.1.13.5 MarketType8Choice

Definition: Choice of format for the market type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		430
Or}	Proprietary <*Prtry*>	[1..1]	±		430

10.1.13.5.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: MarketType2Code on page 520

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

10.1.13.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		424
	Issuer <*Issr*>	[1..1]	Text		424
	SchemeName <*SchmeNm*>	[0..1]	Text		424

10.1.14   Miscellaneous

10.1.14.1 Number3Choice

Definition: Choice of 3 and 5 exact numeric number.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Short *<Shrt>*	[1..1]	Text		431
Or}	Long *<Lng>*	[1..1]	Text		431

10.1.14.1.1 Short <Shrt>

Presence: [1..1]

Definition: Number of maximum 3 numeric text.

Datatype: Exact3NumericText on page 533

10.1.14.1.2 Long <Lng>

Presence: [1..1]

Definition: Number of maximum 5 numeric text. Is only to be used in a delta statement.

Datatype: Exact5NumericText on page 533

10.1.14.2 Statement78

Definition: Characteristics of the statement.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StatementIdentification *<StmtId>*	[1..1]	Text		432
	ReportNumber *<RptNb>*	[0..1]	±		433
	QueryReference *<QryRef>*	[0..1]	Text		433
	StatementDateTime *<StmtDtTm>*	[1..1]	±		433
	Frequency *<Frqcy>*	[1..1]	±		433
	UpdateType *<UpdTp>*	[1..1]	±		433
	CollateralSide *<CollSd>*	[1..1]	CodeSet		434
	StatementBasis *<StmtBsis>*	[1..1]			434
{Or	Code *<Cd>*	[1..1]	CodeSet		434
Or}	Proprietary *<Prtry>*	[1..1]	±		434
	StatusType *<StsTp>*	[0..1]	CodeSet		435
	SummaryIndicator *<SummryInd>*	[1..1]	Indicator		435
	ActivityIndicator *<ActvtyInd>*	[1..1]	Indicator		435

Constraints

- **ActivityindicatorUsageRule**

  (Rule)

  It is present to indicate whether any information is reported in the report or whether it is a blank report with no information present as there is nothing to report. For example, there may not be any transaction present to report, but the report needs to be done as a part of commitment.

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:*

  – *Error Text:*

- **DeltaPendingRule**

  (Rule)

  If the update type is set to Delta then the Status type must be pending.

  ```
  On Condition
      /UpdateType/Code is equal to value 'Delta'
  Following Must be True
      /StatusType Must be equal to value 'Pending'
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00422

  – *Error Text:* The update type must be pending

- **FutureMarketToMarketPendingRule**

  (Rule)

  When the report basis is Future Market-to-Market, the status type indicator must be set to

  confirmed.

  ```
  On Condition
      /StatementBasis/Code is equal to value 'FutureMarkToMarket'
  Following Must be True
      /StatusType Must be equal to value 'Confirmed'
  ```

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00421

  – *Error Text:* The report must be for confirmed transactions only.

10.1.14.2.1 StatementIdentification <StmtId>

Presence: [1..1]

Definition: Reference common to all pages of a statement.

Datatype: Max35Text on page 535

10.1.14.2.2 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see Number3Choice on page 431 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Short *<Shrt>*	[1..1]	Text		431
Or}	Long *<Lng>*	[1..1]	Text		431

10.1.14.2.3 QueryReference <QryRef>

Presence: [0..1]

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

Datatype: Max35Text on page 535

10.1.14.2.4 StatementDateTime <StmtDtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmtDtTm> contains one of the following elements (see DateAndDateTime2Choice on page 402 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		403
Or}	DateTime *<DtTm>*	[1..1]	DateTime		403

10.1.14.2.5 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see Frequency22Choice on page 415 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		415
Or}	Proprietary *<Prtry>*	[1..1]	±		416

10.1.14.2.6 UpdateType <UpdTp>

Presence: [1..1]

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

UpdateType <UpdTp> contains one of the following elements (see <u>UpdateType15Choice on page 443</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		443
Or}	Proprietary *<Prtry>*	[1..1]	±		443

10.1.14.2.7 CollateralSide <CollSd>

Presence: [1..1]

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

Datatype: <u>CollateralRole1Code on page 509</u>

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

10.1.14.2.8 StatementBasis <StmtBsis>

Presence: [1..1]

Definition: Specifies the basis on which the statement is prepared.

StatementBasis <StmtBsis> contains one of the following **StatementBasis14Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		434
Or}	Proprietary *<Prtry>*	[1..1]	±		434

10.1.14.2.8.1 Code <Cd>

Presence: [1..1]

Definition: Statement basis expressed as code.

Datatype: <u>StatementBasis3Code on page 526</u>

CodeName	Name	Definition
EOSP	EndOfSettlementPositions	Mark-to-Market report sent after settlement. All transactions which have been initiated.
FUTM	FutureMarkToMarket	Mark-to-market report taking into account collateral management actions which are still pending initiation and initiated transactions.

10.1.14.2.8.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement basis expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		424
	Issuer <*Issr*>	[1..1]	Text		424
	SchemeName <*SchmeNm*>	[0..1]	Text		424

10.1.14.2.9 StatusType <StsTp>

Presence: [0..1]

Definition: Specifies whether the transactions reported are pending or confirmed.

Datatype: StatementStatusType1Code on page 526

CodeName	Name	Definition
CONF	Confirmed	Transactions reported are confirmed.
PEND	Pending	Instructions or transactions reported are pending.

10.1.14.2.10 SummaryIndicator <SummryInd>

Presence: [1..1]

Definition: Indicates whether the report is a summary.

If the indicator is set to Y then the report will not contain the securities or cash balances.

If the indicator is set to N then the report will contain the securities or cash balances.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

10.1.14.2.11 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 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

10.1.14.3 ExposureType23Choice

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		436
Or}	Proprietary <*Prtry*>	[1..1]	±		437

10.1.14.3.1 Code <Cd>

Presence: [1..1]

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

Datatype: ExposureType14Code on page 513

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Governement 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.
FORW	ForwardForeignExchange	Forward FX trades.

CodeName	Name	Definition
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.
MGLD	MarginLending	Margin lending transaction.

10.1.14.3.2 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 423 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		424
	Issuer <*Issr*>	[1..1]	Text		424
	SchemeName <*SchmeNm*>	[0..1]	Text		424

10.1.14.4 OptionType6Choice

Definition: Choice of format for the option type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		438
Or}	Proprietary <*Prtry*>	[1..1]	±		438

10.1.14.4.1 Code <Cd>

Presence: [1..1]

Definition: Option type expressed as an ISO 20022 code.

Datatype: OptionType1Code on page 521

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

10.1.14.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		424
	Issuer <*Issr*>	[1..1]	Text		424
	SchemeName <*SchmeNm*>	[0..1]	Text		424

10.1.14.5 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		439
	Type <Tp>	[0..1]	±		439
	Name <Nm>	[0..1]	Text		439

10.1.14.5.1 Identification <Id>

Presence: [1..1]

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

Datatype: Max140Text on page 534

10.1.14.5.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

10.1.14.5.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: Max70Text on page 536

10.1.14.6 SafekeepingPlaceFormat29Choice

Definition: Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			440
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		440
	Identification <Id>	[0..1]	Text		440
Or	Country <Ctry>	[1..1]	CodeSet	C3	440
Or	TypeAndIdentification <TpAndId>	[1..1]			441
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		441
	Identification <Id>	[1..1]	IdentifierSet	C1	441
Or}	Proprietary <Prtry>	[1..1]	±		442

10.1.14.6.1 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		440
	Identification <Id>	[0..1]	Text		440

10.1.14.6.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: SafekeepingPlace3Code on page 526

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.

10.1.14.6.1.2 Identification <Id>

Presence: [0..1]

Definition: Additional information about the place of safekeeping.

Datatype: Max35Text on page 535

10.1.14.6.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C3 Country

Datatype: CountryCode on page 510

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.

10.1.14.6.3 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		441
	Identification *<Id>*	[1..1]	IdentifierSet	C1	441

10.1.14.6.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: SafekeepingPlace1Code on page 525

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.

10.1.14.6.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 529

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.

10.1.14.6.4 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 422 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	±		422
	Identification *<Id>*	[0..1]	Text		422

10.1.14.7 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		442
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		442

10.1.14.7.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: Max5NumericText on page 536

10.1.14.7.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see YesNoIndicator on page 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

10.1.14.8 UpdateType15Choice

Definition: Choice of format for the update information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		443
Or}	Proprietary *<Prtry>*	[1..1]	±		443

10.1.14.8.1 Code <Cd>

Presence: [1..1]

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

Datatype: StatementUpdateType1Code on page 527

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

10.1.14.8.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

10.1.14.9 ForeignExchangeTerms23

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnitCurrency *<UnitCcy>*	[1..1]	CodeSet	C1	444
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet	C1	444
	ExchangeRate *<XchgRate>*	[1..1]	Rate		444
	ResultingAmount *<RsltgAmt>*	[1..1]	Amount	C1, C7	445

10.1.14.9.1 UnitCurrency <UnitCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 504

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

10.1.14.9.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 ActiveCurrency

Datatype: ActiveCurrencyCode on page 504

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

10.1.14.9.3 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: Factor used for the conversion of an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

Usage: ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: BaseOneRate on page 533

10.1.14.9.4 ResultingAmount <RsltgAmt>

Presence: [1..1]

Definition: Counter value of a foreign exchange conversion.

Impacted by: C1 ActiveCurrency   ,   C7 CurrencyAmount

Datatype: ActiveCurrencyAndAmount on page 501

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.

10.1.14.10 InterestComputationMethodFormat4Choice

Definition: Choice between a standard code or proprietary code to specify the type of interest computation method.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		446
Or}	Proprietary <*Prtry*>	[1..1]	±		449

10.1.14.10.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to specify the method used to compute accruing interest of a financial instrument.

Datatype: InterestComputationMethod2Code on page 517

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days

CodeName	Name	Definition
		in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day

CodeName	Name	Definition
		year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.

CodeName	Name	Definition
NARR	Narrative	Other method than A001-A020. See Narrative.

10.1.14.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the format of interest computation method.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

10.1.14.11 YieldedOrValueType1Choice

Definition: Choice of value type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Yielded *<Yldd>*	[1..1]	Indicator		449
Or}	ValueType *<ValTp>*	[1..1]	CodeSet		449

10.1.14.11.1 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 532):

- *Meaning When True:* Yes

- *Meaning When False:* No

10.1.14.11.2 ValueType <ValTp>

Presence: [1..1]

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

Datatype: PriceValueType1Code on page 522

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

CodeName	Name	Definition
		example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

10.1.14.12 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		450
	Envelope *<Envlp>*	[1..1]	(External Schema)		450

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.

10.1.14.12.1 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 535

10.1.14.12.2 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.

10.1.15   Organisation Identification

10.1.15.1 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	451
	LEI *<LEI>*	[0..1]	IdentifierSet		451
	Other *<Othr>*	[0..*]			451
	Identification *<Id>*	[1..1]	Text		452
	SchemeName *<SchmeNm>*	[0..1]			452
{Or	Code *<Cd>*	[1..1]	CodeSet		452
Or}	Proprietary *<Prtry>*	[1..1]	Text		452
	Issuer *<Issr>*	[0..1]	Text		452

10.1.15.1.1 AnyBIC <AnyBIC>

Presence: [0..1]

Definition: Business identification code of the organisation.

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 529

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.

10.1.15.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

10.1.15.1.3 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		452
	SchemeName <*SchmeNm*>	[0..1]			452
{Or	Code <*Cd*>	[1..1]	CodeSet		452
Or}	Proprietary <*Prtry*>	[1..1]	Text		452
	Issuer <*Issr*>	[0..1]	Text		452

10.1.15.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: Max35Text on page 535

10.1.15.1.3.2 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		452
Or}	Proprietary <*Prtry*>	[1..1]	Text		452

10.1.15.1.3.2.1 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 516

10.1.15.1.3.2.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: Max35Text on page 535

10.1.15.1.3.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: Max35Text on page 535

10.1.16 Party Identification

10.1.16.1 AlternatePartyIdentification7

Definition: Alternate identification for a party using an identification type, a country code and a text field.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		453
	Country *<Ctry>*	[1..1]	CodeSet	C3	453
	AlternateIdentification *<AltrnId>*	[1..1]	Text		453

10.1.16.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following elements (see IdentificationType42Choice on page 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		423
Or}	Proprietary *<Prtry>*	[1..1]	±		423

10.1.16.1.2 Country <Ctry>

Presence: [1..1]

Definition: Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

Impacted by: C3 Country

Datatype: CountryCode on page 510

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.

10.1.16.1.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: Max35Text on page 535

10.1.16.2 PartyIdentificationAndAccount203

Definition: Parties involved in the triparty collateral transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		455
	LEI *<LEI>*	[0..1]	IdentifierSet		455
	AlternateIdentification *<AltrnId>*	[0..1]	±		455
	SafekeepingAccount *<SfkpgAcct>*	[0..1]	±		455
	BlockChainAddressOrWallet *<BlckChainAdrOrWllt>*	[0..1]	±		456
	PartyCapacity *<PtyCpcty>*	[0..1]			456
{Or	Code *<Cd>*	[1..1]	CodeSet		456
Or}	Proprietary *<Prtry>*	[1..1]	±		456

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.

10.1.16.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		464
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		465

10.1.16.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

10.1.16.2.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		453
	Country *<Ctry>*	[1..1]	CodeSet	C3	453
	AlternateIdentification *<AltrnId>*	[1..1]	Text		453

10.1.16.2.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account of the party.

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 394 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		394
	Type *<Tp>*	[0..1]	±		394
	Name *<Nm>*	[0..1]	Text		394

10.1.16.2.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see BlockChainAddressWallet3 on page 438 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		439
	Type <*Tp*>	[0..1]	±		439
	Name <*Nm*>	[0..1]	Text		439

10.1.16.2.6 PartyCapacity <PtyCpcty>

Presence: [0..1]

Definition: Specifies the role of the party in the transaction.

PartyCapacity <PtyCpcty> contains one of the following **TradingPartyCapacity5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		456
Or}	Proprietary <*Prtry*>	[1..1]	±		456

10.1.16.2.6.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the role of the party in the transaction expressed as a code.

Datatype: TradingCapacity7Code on page 527

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

10.1.16.2.6.2 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 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

10.1.16.3 PartyIdentificationAndAccount202

Definition: Parties involved in the triparty collateral transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		458
	LEI <LEI>	[0..1]	IdentifierSet		458
	AlternateIdentification <AltrnId>	[0..1]	±		458
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		458
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	±		459
	AccountOwner <AcctOwnr>	[0..1]	±		459
	PartyCapacity <PtyCpcty>	[0..1]			459
{Or	Code <Cd>	[1..1]	CodeSet		460
Or}	Proprietary <Prtry>	[1..1]	±		460

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.

10.1.16.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		464
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		465

10.1.16.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

10.1.16.3.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see AlternatePartyIdentification7 on page 453 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[1..1]	±		453
	Country *<Ctry>*	[1..1]	CodeSet	C3	453
	AlternateIdentification *<AltrnId>*	[1..1]	Text		453

10.1.16.3.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account of the party.

SafekeepingAccount <SfkpgAcct> contains the following elements (see SecuritiesAccount19 on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		394
	Type <Tp>	[0..1]	±		394
	Name <Nm>	[0..1]	Text		394

10.1.16.3.5 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

Presence: [0..1]

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

BlockChainAddressOrWallet <BlckChainAdrOrWllt> contains the following elements (see BlockChainAddressWallet3 on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		439
	Type <Tp>	[0..1]	±		439
	Name <Nm>	[0..1]	Text		439

10.1.16.3.6 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Account from which the collateral is sourced.

AccountOwner <AcctOwnr> contains the following elements (see PartyIdentification136 on page 465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		465
	LEI <LEI>	[0..1]	IdentifierSet		465

10.1.16.3.7 PartyCapacity <PtyCpcty>

Presence: [0..1]

Definition: Specifies the role of the party in the transaction.

PartyCapacity <PtyCpcty> contains one of the following **TradingPartyCapacity5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		460
Or}	Proprietary <Prtry>	[1..1]	±		460

10.1.16.3.7.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the role of the party in the transaction expressed as a code.

Datatype: TradingCapacity7Code on page 527

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

10.1.16.3.7.2 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 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

10.1.16.4 Party38Choice

Definition: Nature or use of the account.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification *<OrgId>*	[1..1]	±		460
Or}	PrivateIdentification *<PrvtId>*	[1..1]	±		461

10.1.16.4.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

OrganisationIdentification <OrgId> contains the following elements (see OrganisationIdentification29 on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	451
	LEI <LEI>	[0..1]	IdentifierSet		451
	Other <Othr>	[0..*]			451
	Identification <Id>	[1..1]	Text		452
	SchemeName <SchmeNm>	[0..1]			452
{Or	Code <Cd>	[1..1]	CodeSet		452
Or}	Proprietary <Prtry>	[1..1]	Text		452
	Issuer <Issr>	[0..1]	Text		452

10.1.16.4.2 PrivateIdentification <PrvtId>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person, for example a passport.

PrivateIdentification <PrvtId> contains the following elements (see PersonIdentification13 on page 468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			469
	BirthDate <BirthDt>	[1..1]	Date		469
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		469
	CityOfBirth <CityOfBirth>	[1..1]	Text		469
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	470
	Other <Othr>	[0..*]			470
	Identification <Id>	[1..1]	Text		470
	SchemeName <SchmeNm>	[0..1]			470
{Or	Code <Cd>	[1..1]	CodeSet		471
Or}	Proprietary <Prtry>	[1..1]	Text		471
	Issuer <Issr>	[0..1]	Text		471

10.1.16.5 PartyIdentification149

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			462
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	462
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		463
Or	NameAndAddress <NmAndAdr>	[1..1]	±		463
Or}	Country <Ctry>	[1..1]	CodeSet	C3	463
	LEI <LEI>	[0..1]	IdentifierSet		464

10.1.16.5.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following **PartyIdentification134Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	462
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		463
Or	NameAndAddress <NmAndAdr>	[1..1]	±		463
Or}	Country <Ctry>	[1..1]	CodeSet	C3	463

10.1.16.5.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 529

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.

10.1.16.5.1.2 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 424 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		425

10.1.16.5.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see NameAndAddress5 on page 474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		475
	Address *<Adr>*	[0..1]	±		475

10.1.16.5.1.4 Country <Ctry>

Presence: [1..1]

Definition: Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

Impacted by: C3 Country

Datatype: CountryCode on page 510

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.

10.1.16.5.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

10.1.16.6 PartyIdentification120Choice

Definition: Choice between different formats for the identification of a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification <*PrtryId*>	[1..1]	±		464
Or}	NameAndAddress <*NmAndAdr*>	[1..1]	±		465

10.1.16.6.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C1 AnyBIC

Datatype: AnyBICDec2014Identifier on page 529

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.

10.1.16.6.2 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 424 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		425

10.1.16.6.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see NameAndAddress5 on page 474 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		475
	Address *<Adr>*	[0..1]	±		475

10.1.16.7 PartyIdentification136

Definition: Identification of the party.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		465
	LEI *<LEI>*	[0..1]	IdentifierSet		465

10.1.16.7.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see PartyIdentification120Choice on page 464 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C1	464
Or	ProprietaryIdentification *<PrtryId>*	[1..1]	±		464
Or}	NameAndAddress *<NmAndAdr>*	[1..1]	±		465

10.1.16.7.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: LEIIdentifier on page 531

10.1.16.8 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		466
	PostalAddress *<PstlAdr>*	[0..1]	±		466
	Identification *<Id>*	[0..1]	±		467
	CountryOfResidence *<CtryOfRes>*	[0..1]	CodeSet	C3	467
	ContactDetails *<CtctDtls>*	[0..1]	±		468

10.1.16.8.1 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 534

10.1.16.8.2 PostalAddress <PstlAdr>

Presence: [0..1]

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

PostalAddress <PstlAdr> contains the following elements (see <u>PostalAddress24 on page 475</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AddressType *<AdrTp>*	[0..1]			476
{Or	Code *<Cd>*	[1..1]	CodeSet		476
Or}	Proprietary *<Prtry>*	[1..1]	±		477
	Department *<Dept>*	[0..1]	Text		477
	SubDepartment *<SubDept>*	[0..1]	Text		477
	StreetName *<StrtNm>*	[0..1]	Text		477
	BuildingNumber *<BldgNb>*	[0..1]	Text		477
	BuildingName *<BldgNm>*	[0..1]	Text		478
	Floor *<Flr>*	[0..1]	Text		478
	PostBox *<PstBx>*	[0..1]	Text		478
	Room *<Room>*	[0..1]	Text		478
	PostCode *<PstCd>*	[0..1]	Text		478
	TownName *<TwnNm>*	[0..1]	Text		478
	TownLocationName *<TwnLctnNm>*	[0..1]	Text		478
	DistrictName *<DstrctNm>*	[0..1]	Text		478
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		479
	Country *<Ctry>*	[0..1]	CodeSet	C3	479
	AddressLine *<AdrLine>*	[0..7]	Text		479

10.1.16.8.3 Identification <Id>

Presence: [0..1]

Definition: Unique and unambiguous identification of a party.

Identification <Id> contains one of the following elements (see <u>Party38Choice on page 460</u> for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification *<OrgId>*	[1..1]	±		460
Or}	PrivateIdentification *<PrvtId>*	[1..1]	±		461

10.1.16.8.4 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: <u>C3 Country</u>

Datatype: CountryCode on page 510

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.

10.1.16.8.5 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 471 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	NamePrefix *<NmPrfx>*	[0..1]	CodeSet		472
	Name *<Nm>*	[0..1]	Text		472
	PhoneNumber *<PhneNb>*	[0..1]	Text		472
	MobileNumber *<MobNb>*	[0..1]	Text		473
	FaxNumber *<FaxNb>*	[0..1]	Text		473
	EmailAddress *<EmailAdr>*	[0..1]	Text		473
	EmailPurpose *<EmailPurp>*	[0..1]	Text		473
	JobTitle *<JobTitl>*	[0..1]	Text		473
	Responsibility *<Rspnsblty>*	[0..1]	Text		473
	Department *<Dept>*	[0..1]	Text		473
	Other *<Othr>*	[0..*]			473
	ChannelType *<ChanlTp>*	[1..1]	Text		474
	Identification *<Id>*	[0..1]	Text		474
	PreferredMethod *<PrefrdMtd>*	[0..1]	CodeSet		474

10.1.17   Person Identification

10.1.17.1 PersonIdentification13

Definition: Unique and unambiguous way to identify a person.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <*DtAndPlcOfBirth*>	[0..1]			469
	BirthDate <*BirthDt*>	[1..1]	Date		469
	ProvinceOfBirth <*PrvcOfBirth*>	[0..1]	Text		469
	CityOfBirth <*CityOfBirth*>	[1..1]	Text		469
	CountryOfBirth <*CtryOfBirth*>	[1..1]	CodeSet	C3	470
	Other <*Othr*>	[0..*]			470
	Identification <*Id*>	[1..1]	Text		470
	SchemeName <*SchmeNm*>	[0..1]			470
{Or	Code <*Cd*>	[1..1]	CodeSet		471
Or}	Proprietary <*Prtry*>	[1..1]	Text		471
	Issuer <*Issr*>	[0..1]	Text		471

10.1.17.1.1 DateAndPlaceOfBirth <DtAndPlcOfBirth>

Presence: [0..1]

Definition: Date and place of birth of a person.

DateAndPlaceOfBirth <DtAndPlcOfBirth> contains the following **DateAndPlaceOfBirth1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BirthDate <*BirthDt*>	[1..1]	Date		469
	ProvinceOfBirth <*PrvcOfBirth*>	[0..1]	Text		469
	CityOfBirth <*CityOfBirth*>	[1..1]	Text		469
	CountryOfBirth <*CtryOfBirth*>	[1..1]	CodeSet	C3	470

10.1.17.1.1.1 BirthDate <BirthDt>

Presence: [1..1]

Definition: Date on which a person is born.

Datatype: ISODate on page 529

10.1.17.1.1.2 ProvinceOfBirth <PrvcOfBirth>

Presence: [0..1]

Definition: Province where a person was born.

Datatype: Max35Text on page 535

10.1.17.1.1.3 CityOfBirth <CityOfBirth>

Presence: [1..1]

Definition: City where a person was born.

Datatype: Max35Text on page 535

10.1.17.1.1.4 CountryOfBirth <CtryOfBirth>

Presence: [1..1]

Definition: Country where a person was born.

Impacted by: C3 Country

Datatype: CountryCode on page 510

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.

10.1.17.1.2 Other <Othr>

Presence: [0..*]

Definition: Unique identification of a person, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following **GenericPersonIdentification1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		470
	SchemeName *<SchmeNm>*	[0..1]			470
{Or	Code *<Cd>*	[1..1]	CodeSet		471
Or}	Proprietary *<Prtry>*	[1..1]	Text		471
	Issuer *<Issr>*	[0..1]	Text		471

10.1.17.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: Max35Text on page 535

10.1.17.1.2.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following
PersonIdentificationSchemeName1Choice elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		471
Or}	Proprietary *<Prtry>*	[1..1]	Text		471

10.1.17.1.2.2.1 Code <Cd>

Presence: [1..1]

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

Datatype: ExternalPersonIdentification1Code on page 516

10.1.17.1.2.2.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: Max35Text on page 535

10.1.17.1.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: Max35Text on page 535

10.1.17.2 Contact4

Definition: Specifies the details of the contact person.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	NamePrefix *<NmPrfx>*	[0..1]	CodeSet		472
	Name *<Nm>*	[0..1]	Text		472
	PhoneNumber *<PhneNb>*	[0..1]	Text		472
	MobileNumber *<MobNb>*	[0..1]	Text		473
	FaxNumber *<FaxNb>*	[0..1]	Text		473
	EmailAddress *<EmailAdr>*	[0..1]	Text		473
	EmailPurpose *<EmailPurp>*	[0..1]	Text		473
	JobTitle *<JobTitl>*	[0..1]	Text		473
	Responsibility *<Rspnsblty>*	[0..1]	Text		473
	Department *<Dept>*	[0..1]	Text		473
	Other *<Othr>*	[0..*]			473
	ChannelType *<ChanlTp>*	[1..1]	Text		474
	Identification *<Id>*	[0..1]	Text		474
	PreferredMethod *<PrefrdMtd>*	[0..1]	CodeSet		474

10.1.17.2.1 NamePrefix <NmPrfx>

Presence: [0..1]

Definition: Specifies the terms used to formally address a person.

Datatype: NamePrefix2Code on page 521

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).

10.1.17.2.2 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 534

10.1.17.2.3 PhoneNumber <PhneNb>

Presence: [0..1]

Definition: Collection of information that identifies a phone number, as defined by telecom services.

Datatype: PhoneNumber on page 537

10.1.17.2.4 MobileNumber <MobNb>

Presence: [0..1]

Definition: Collection of information that identifies a mobile phone number, as defined by telecom services.

Datatype: PhoneNumber on page 537

10.1.17.2.5 FaxNumber <FaxNb>

Presence: [0..1]

Definition: Collection of information that identifies a FAX number, as defined by telecom services.

Datatype: PhoneNumber on page 537

10.1.17.2.6 EmailAddress <EmailAdr>

Presence: [0..1]

Definition: Address for electronic mail (e-mail).

Datatype: Max2048Text on page 535

10.1.17.2.7 EmailPurpose <EmailPurp>

Presence: [0..1]

Definition: Purpose for which an email address may be used.

Datatype: Max35Text on page 535

10.1.17.2.8 JobTitle <JobTitl>

Presence: [0..1]

Definition: Title of the function.

Datatype: Max35Text on page 535

10.1.17.2.9 Responsibility <Rspnsblty>

Presence: [0..1]

Definition: Role of a person in an organisation.

Datatype: Max35Text on page 535

10.1.17.2.10 Department <Dept>

Presence: [0..1]

Definition: Identification of a division of a large organisation or building.

Datatype: Max70Text on page 536

10.1.17.2.11 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 *<ChanlTp>*	[1..1]	Text		474
	Identification *<Id>*	[0..1]	Text		474

10.1.17.2.11.1 ChannelType <ChanlTp>

Presence: [1..1]

Definition: Method used to contact the financial institution's contact for the specific tax region.

Datatype: Max4Text on page 536

10.1.17.2.11.2 Identification <Id>

Presence: [0..1]

Definition: Communication value such as phone number or email address.

Datatype: Max128Text on page 534

10.1.17.2.12 PreferredMethod <PrefrdMtd>

Presence: [0..1]

Definition: Preferred method used to reach the contact.

Datatype: PreferredContactMethod1Code on page 522

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.

10.1.18   Postal Address

10.1.18.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[1..1]	Text		475
	Address *<Adr>*	[0..1]	±		475

10.1.18.1.1 Name <Nm>

Presence: [1..1]

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

Datatype: <u>Max350Text on page 535</u>

10.1.18.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of the party.

Address <Adr> contains the following elements (see <u>PostalAddress1 on page 479</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]	CodeSet		480
	AddressLine <*AdrLine*>	[0..5]	Text		480
	StreetName <*StrtNm*>	[0..1]	Text		480
	BuildingNumber <*BldgNb*>	[0..1]	Text		480
	PostCode <*PstCd*>	[0..1]	Text		481
	TownName <*TwnNm*>	[0..1]	Text		481
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		481
	Country <*Ctry*>	[1..1]	CodeSet	C3	481

10.1.18.2 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]			476
{Or	Code *<Cd>*	[1..1]	CodeSet		476
Or}	Proprietary *<Prtry>*	[1..1]	±		477
	Department *<Dept>*	[0..1]	Text		477
	SubDepartment *<SubDept>*	[0..1]	Text		477
	StreetName *<StrtNm>*	[0..1]	Text		477
	BuildingNumber *<BldgNb>*	[0..1]	Text		477
	BuildingName *<BldgNm>*	[0..1]	Text		478
	Floor *<Flr>*	[0..1]	Text		478
	PostBox *<PstBx>*	[0..1]	Text		478
	Room *<Room>*	[0..1]	Text		478
	PostCode *<PstCd>*	[0..1]	Text		478
	TownName *<TwnNm>*	[0..1]	Text		478
	TownLocationName *<TwnLctnNm>*	[0..1]	Text		478
	DistrictName *<DstrctNm>*	[0..1]	Text		478
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		479
	Country *<Ctry>*	[0..1]	CodeSet	C3	479
	AddressLine *<AdrLine>*	[0..7]	Text		479

10.1.18.2.1 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		476
Or}	Proprietary *<Prtry>*	[1..1]	±		477

10.1.18.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of address expressed as a code.

Datatype: AddressType2Code on page 505

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.

10.1.18.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of address expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		424
	Issuer <*Issr*>	[1..1]	Text		424
	SchemeName <*SchmeNm*>	[0..1]	Text		424

10.1.18.2.2 Department <Dept>

Presence: [0..1]

Definition: Identification of a division of a large organisation or building.

Datatype: Max70Text on page 536

10.1.18.2.3 SubDepartment <SubDept>

Presence: [0..1]

Definition: Identification of a sub-division of a large organisation or building.

Datatype: Max70Text on page 536

10.1.18.2.4 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: Max70Text on page 536

10.1.18.2.5 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: Max16Text on page 534

10.1.18.2.6 BuildingName <BldgNm>

Presence: [0..1]

Definition: Name of the building or house.

Datatype: Max35Text on page 535

10.1.18.2.7 Floor <Flr>

Presence: [0..1]

Definition: Floor or storey within a building.

Datatype: Max70Text on page 536

10.1.18.2.8 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 534

10.1.18.2.9 Room <Room>

Presence: [0..1]

Definition: Building room number.

Datatype: Max70Text on page 536

10.1.18.2.10 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 534

10.1.18.2.11 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: Max35Text on page 535

10.1.18.2.12 TownLocationName <TwnLctnNm>

Presence: [0..1]

Definition: Specific location name within the town.

Datatype: Max35Text on page 535

10.1.18.2.13 DistrictName <DstrctNm>

Presence: [0..1]

Definition: Identifies a subdivision within a country sub-division.

Datatype: Max35Text on page 535

10.1.18.2.14 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country such as state, region, county.

Datatype: Max35Text on page 535

10.1.18.2.15 Country <Ctry>

Presence: [0..1]

Definition: Nation with its own government.

Impacted by: C3 Country

Datatype: CountryCode on page 510

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.

10.1.18.2.16 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 536

10.1.18.3 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		480
	AddressLine *<AdrLine>*	[0..5]	Text		480
	StreetName *<StrtNm>*	[0..1]	Text		480
	BuildingNumber *<BldgNb>*	[0..1]	Text		480
	PostCode *<PstCd>*	[0..1]	Text		481
	TownName *<TwnNm>*	[0..1]	Text		481
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		481
	Country *<Ctry>*	[1..1]	CodeSet	C3	481

10.1.18.3.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: AddressType2Code on page 505

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.

10.1.18.3.2 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 536

10.1.18.3.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: Max70Text on page 536

10.1.18.3.4 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: Max16Text on page 534

10.1.18.3.5 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 534

10.1.18.3.6 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: Max35Text on page 535

10.1.18.3.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country for example, state, region, county.

Datatype: Max35Text on page 535

10.1.18.3.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C3 Country

Datatype: CountryCode on page 510

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.

10.1.19   Price

10.1.19.1 PriceRateOrAmount3Choice

Definition: Choice of formats for the price.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Rate *<Rate>*	[1..1]	Rate		482
Or}	Amount *<Amt>*	[1..1]	Amount	C2	482

10.1.19.1.1 Rate <Rate>

Presence: [1..1]

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

Datatype: PercentageRate on page 533

10.1.19.1.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C2 ActiveOrHistoricCurrency

Datatype: ActiveOrHistoricCurrencyAnd13DecimalAmount on page 502

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.

10.1.19.2 Price7

Definition: Type and information about a price.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	±		482
	Value *<Val>*	[1..1]	±		483

10.1.19.2.1 Type <Tp>

Presence: [1..1]

Definition: Specification of the price type.

Type **<Tp>** contains one of the following elements (see YieldedOrValueType1Choice on page 449 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Yielded *<Yldd>*	[1..1]	Indicator		449
Or}	ValueType *<ValTp>*	[1..1]	CodeSet		449

10.1.19.2.2 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 481 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Rate *<Rate>*	[1..1]	Rate		482
Or}	Amount *<Amt>*	[1..1]	Amount	C2	482

10.1.20   Quantity

10.1.20.1 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		483
Or	FaceAmount *<FaceAmt>*	[1..1]	Amount		484
Or	AmortisedValue *<AmtsdVal>*	[1..1]	Amount		484
Or}	DigitalTokenUnit *<DgtlTknUnit>*	[1..1]	Quantity		484

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).

10.1.20.1.1 Unit <Unit>

Presence: [1..1]

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

Datatype: DecimalNumber on page 532

10.1.20.1.2 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 504

10.1.20.1.3 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 504

10.1.20.1.4 DigitalTokenUnit <DgtlTknUnit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: Max30DecimalNumber on page 532

10.1.20.2 BalanceQuantity13Choice

Definition: Choice between quantity formats for the balance information.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±		484
Or}	Proprietary *<Prtry>*	[1..1]	±		484

10.1.20.2.1 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see Quantity51Choice on page 485 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	±	C11	485
Or}	OriginalAndCurrentFace *<OrgnlAndCurFace>*	[1..1]	±		485

10.1.20.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Proprietary <Prtry> contains the following elements (see GenericIdentification56 on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		425
	Issuer <Issr>	[1..1]	Text		425
	SchemeName <SchmeNm>	[0..1]	Text		425
	Balance <Bal>	[1..1]	Quantity		425

10.1.20.3 Quantity51Choice

Definition: Choice of format for the quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±	C11	485
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		485

10.1.20.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of financial instrument in units, original face amount or current face amount.

Impacted by: C11 DigitalTokenUnitUsageRule

Quantity <Qty> contains one of the following elements (see FinancialInstrumentQuantity33Choice on page 483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		483
Or	FaceAmount <FaceAmt>	[1..1]	Amount		484
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		484
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		484

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).

10.1.20.3.2 OriginalAndCurrentFace <OrgnlAndCurFace>

Presence: [1..1]

Definition: Original and current value of an asset-back instrument.

OriginalAndCurrentFace <OrgnlAndCurFace> contains the following elements (see
OriginalAndCurrentQuantities1 on page 487 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FaceAmount <*FaceAmt*>	[1..1]	Amount		487
	AmortisedValue <*AmtsdVal*>	[1..1]	Amount		487

10.1.21 Safekeeping Place

10.1.21.1 SafeKeepingPlace3

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <*SfkpgPlcFrmt*>	[0..1]	±		486
	LEI <*LEI*>	[0..1]	IdentifierSet		487

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

  (Rule)

  SafekeepingPlaceFormat must be present or LEI must be present.

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

  Error handling:

  – *Error severity:* Fatal

  – *Error Code:* X00383

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

10.1.21.1.1 SafekeepingPlaceFormat <SfkpgPlcFrmt>

Presence: [0..1]

Definition: Unique identification of the party.

SafekeepingPlaceFormat <SfkpgPlcFrmt> contains one of the following elements (see
SafekeepingPlaceFormat29Choice on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			440
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		440
	Identification <Id>	[0..1]	Text		440
Or	Country <Ctry>	[1..1]	CodeSet	C3	440
Or	TypeAndIdentification <TpAndId>	[1..1]			441
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		441
	Identification <Id>	[1..1]	IdentifierSet	C1	441
Or}	Proprietary <Prtry>	[1..1]	±		442

10.1.21.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of safekeeping.

Datatype: LEIIdentifier on page 531

10.1.22   Securities Quantity

10.1.22.1 OriginalAndCurrentQuantities1

Definition: Original and current value of an asset-back instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		487
	AmortisedValue <AmtsdVal>	[1..1]	Amount		487

10.1.22.1.1 FaceAmount <FaceAmt>

Presence: [1..1]

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

Datatype: ImpliedCurrencyAndAmount on page 504

10.1.22.1.2 AmortisedValue <AmtsdVal>

Presence: [1..1]

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

Datatype: ImpliedCurrencyAndAmount on page 504

10.1.23 Status

10.1.23.1 ProprietaryStatusAndReason6

Definition: Provides the proprietary status and reason of an instruction or an instruction cancellation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		488
	ProprietaryReason <PrtryRsn>	[0..*]	±	C3	488

10.1.23.1.1 ProprietaryStatus <PrtrySts>

Presence: [1..1]

Definition: Proprietary identification of the status related to an instruction.

ProprietaryStatus <PrtrySts> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

10.1.23.1.2 ProprietaryReason <PrtryRsn>

Presence: [0..*]

Definition: Proprietary identification of the reason related to a proprietary status.

Impacted by: C3 AdditionalReasonInforrmationRule

ProprietaryReason <PrtryRsn> contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

  (Rule)

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

10.1.23.2 CancellationStatus30Choice

Definition: Instruction/Request has been cancelled.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Cancelled *<Canc>*	[1..1]	±		489
Or	Processed *<Prcd>*	[1..1]	±	C3	489
Or	Pending *<Pdg>*	[1..1]			490
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		490
Or}	Reason *<Rsn>*	[1..1]			490
	Code *<Cd>*	[1..1]	±		490
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		491
Or	Rejected *<Rjctd>*	[1..1]			491
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		491
Or}	Reason *<Rsn>*	[1..*]	±		491
Or}	Proprietary *<Prtry>*	[1..1]	±		492

10.1.23.2.1 Cancelled *<Canc>*

Presence: [1..1]

Definition: Specifies the reason why the transaction or instruction is cancelled.

Cancelled *<Canc>* contains one of the following elements (see CancellationStatus29Choice on page 492 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason *<NoSpcfdRsn>*	[1..1]	CodeSet		492
Or}	Reason *<Rsn>*	[1..*]			492
	Code *<Cd>*	[1..1]			493
{Or	Code *<Cd>*	[1..1]	CodeSet		493
Or}	Proprietary *<Prtry>*	[1..1]	±		493
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		494

10.1.23.2.2 Processed *<Prcd>*

Presence: [1..1]

Definition: Cancellation has been processed by the account servicer.

Impacted by: C3 AdditionalReasonInforrmationRule

Processed *<Prcd>* contains the following elements (see ProprietaryReason4 on page 500 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[0..1]	±		500
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		501

Constraints

- **AdditionalReasonInforrmationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

10.1.23.2.3 Pending <Pdg>

Presence: [1..1]

Definition: Cancellation is pending processing.

Pending <Pdg> contains one of the following **PendingStatus56Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		490
Or}	Reason <*Rsn*>	[1..1]			490
	Code <*Cd*>	[1..1]	±		490
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		491

10.1.23.2.3.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: NoReasonCode on page 521

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

10.1.23.2.3.2 Reason <Rsn>

Presence: [1..1]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason27** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	±		490
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		491

10.1.23.2.3.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason of the pending status expressed as a code.

Code <Cd> contains one of the following elements (see PendingReason52Choice on page 495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		495
Or}	Proprietary <Prtry>	[1..1]	±		496

10.1.23.2.3.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Indicates that there is no reason available or to report.

Datatype: Max210Text on page 535

10.1.23.2.4 Rejected <Rjctd>

Presence: [1..1]

Definition: Cancellation request has been rejected for further processing.

Rejected <Rjctd> contains one of the following **RejectionStatus34Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		491
Or}	Reason <Rsn>	[1..*]	±		491

10.1.23.2.4.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: NoReasonCode on page 521

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

10.1.23.2.4.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following elements (see RejectionReason55 on page 496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			496
{Or	Code <Cd>	[1..1]	CodeSet		496
Or}	Proprietary <Prtry>	[1..1]	±		497
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		497

10.1.23.2.5 Proprietary <Prtry>

Presence: [1..1]

Definition: Instruction is unsettled.

Proprietary <Prtry> contains the following elements (see <u>ProprietaryStatusAndReason6 on page 488</u> for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <*PrtrySts*>	[1..1]	±		488
	ProprietaryReason <*PrtryRsn*>	[0..*]	±	C3	488

10.1.23.3 CancellationStatus29Choice

Definition: Instruction/Request has been cancelled.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <*NoSpcfdRsn*>	[1..1]	CodeSet		492
Or}	Reason <*Rsn*>	[1..*]			492
	Code <*Cd*>	[1..1]			493
{Or	Code <*Cd*>	[1..1]	CodeSet		493
Or}	Proprietary <*Prtry*>	[1..1]	±		493
	AdditionalReasonInformation <*AddtlRsnInf*>	[0..1]	Text		494

10.1.23.3.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: <u>NoReasonCode on page 521</u>

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

10.1.23.3.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			493
{Or	Code <Cd>	[1..1]	CodeSet		493
Or}	Proprietary <Prtry>	[1..1]	±		493
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		494

10.1.23.3.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following **CancellationReason38Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		493
Or}	Proprietary <Prtry>	[1..1]	±		493

10.1.23.3.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed expressed as a code.

Datatype: CancelledStatusReason17Code on page 509

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other (see additional information).
CSUB	CancelledByAgent	Transaction is cancelled by the agent.
CANS	CancelledBySystem	Transaction is cancelled by the system.

10.1.23.3.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

10.1.23.3.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: Max210Text on page 535

10.1.23.4 UnmatchedReason30Choice

Definition: Specifies the reason why the instruction has an unmatched status.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		494
Or}	Proprietary <*Prtry*>	[1..1]	±		495

10.1.23.4.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Datatype: UnmatchedReason15Code on page 528

CodeName	Name	Definition
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
DCBS	DayCountBasis	Day Count Basis does not match.
TMOP	TerminationOption	Termination Option does not match.
OPTP	OptionType	Option Type does not match.
OFRF	OvernightFrequencyRateFixing	Overnight Frequency Rate Fixing does not match.
SPRD	Spread	Spread does not match.
RITP	RateIndexType	Rate Index Type does not match.
RATE	Rate	Rate does not match.
TMCY	TerminationCurrency	Termination Currency does not match
TXCY	TransactionCurrency	Transaction Currency does not match.
TXAM	TransactionAmount	Transaction amount does not match.
MNTP	MinimumNoticePeriod	Minimum Notice Period does not match
EGSP	EligibilitySetProfile	The Eligibility Set Profile does not match.
EXPO	Exposure	The exposure type does not match.
DTRD	TradeDate	Trade date does not match.
REDT	RequestedExecutionDateTime	Requested Execution Date Time does not match.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
TFRT	TransferTitle	Transfer Title Indicator does not match.
TERM	ClosingDateTime	Closing date/time does not match.

CodeName	Name	Definition
INPD	InterestPaymentDelay	Number of days after the accrual payment is due does not match.
PYFQ	PaymentFrequency	The computation method of (accrued) interest does not match.
CSAC	CompoundSimpleAccrualCalculation	Compound simple accrual calculation indicator doe not match.
LBKD	LookbackDays	Lookback days does not match.
CRYD	CrystallisationDate	Crystallisation date does not match.
TENO	Tenor	Tenor of the interest rate index does not match.
SEPR	SettlementProcess	Settlement process in which the collateral will be settled does not match.

10.1.23.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

10.1.23.5 PendingReason52Choice

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		495
Or}	Proprietary <Prtry>	[1..1]	±		496

10.1.23.5.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason code why the instruction or request is pending expressed as a code.

Datatype: PendingReason17Code on page 521

CodeName	Name	Definition
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.

10.1.23.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason code why the instruction or request is pending, using a proprietary format.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

10.1.23.6 RejectionReason55

Definition: Specifies the reason of the rejection status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			496
{Or	Code <Cd>	[1..1]	CodeSet		496
Or}	Proprietary <Prtry>	[1..1]	±		497
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		497

10.1.23.6.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Code <Cd> contains one of the following **RejectionReason40Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		496
Or}	Proprietary <Prtry>	[1..1]	±		497

10.1.23.6.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status expressed as a code.

Datatype: RejectionReason63Code on page 524

CodeName	Name	Definition
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.

CodeName	Name	Definition
CCIX	ClientCollateralInstructionIdentification	Unrecognised or invalid client collateral instruction identification.
CCTI	ClientCollateralTransactionIdentification	Unrecognised or invalid Client Collateral Transaction Identification.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
PTYA	InvalidPartyA	Unrecognised or Invalid Party A.
PTYB	InvalidPartyB	Unrecognised or Invalid Party B
LATE	MarketDeadlineMissed	Received after market deadline.
ITPA	InvalidTripartyAgent	Unrecognised or Invalid Triparty Agent
SAFA	PartyASafekeepingAccount	Unrecognised or invalid Party A Safekeeping Account
SAFB	PartyBSafekeepingAccount	Unrecognised or Invalid Party B Safekeeping Account.
REDT	RequestedExecutionDateTime	Invalid execution date/time
DCAN	RejectedSinceAlreadyCancelled	Cancellation request was rejected since the instruction has already been cancelled.
DPRG	RejectedSinceInProgress	Cancellation request has been rejected because the instruction process is in progress or has been processed.
RSET	RejectedSinceAlreadySettled	Cancellation request was rejected because the instruction was already settled.
RREP	RejectedSinceRepoEnded	Cancellation request was rejected because the repurchase was cancelled.
NRJN	NotFoundRejectionForCancellationModificationOrTermination	Cancellation, modification or termination request has been rejected since the instruction could not be found.

10.1.23.6.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		424
	Issuer <*Issr*>	[1..1]	Text		424
	SchemeName <*SchmeNm*>	[0..1]	Text		424

10.1.23.6.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: Max210Text on page 535

10.1.23.7 RejectionReason54

Definition: Specifies the reason of the rejection status.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]			498
{Or	Code *<Cd>*	[1..1]	CodeSet		498
Or}	Proprietary *<Prtry>*	[1..1]	±		500
	AdditionalReasonInformation *<AddtlRsnInf>*	[0..1]	Text		500

10.1.23.7.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Code <Cd> contains one of the following **RejectionReason39Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		498
Or}	Proprietary *<Prtry>*	[1..1]	±		500

10.1.23.7.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status expressed as a code.

Datatype: RejectionReason62Code on page 522

CodeName	Name	Definition
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
CCIX	ClientCollateralInstructionIdentification	Unrecognised or invalid client collateral instruction identification.
CCTI	ClientCollateralTransactionIdentification	Unrecognised or invalid Client Collateral Transaction Identification.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
PTYA	InvalidPartyA	Unrecognised or Invalid Party A.
PTYB	InvalidPartyB	Unrecognised or Invalid Party B
ITPA	InvalidTripartyAgent	Unrecognised or Invalid Triparty Agent

CodeName	Name	Definition
LATE	MarketDeadlineMissed	Received after market deadline.
SAFA	PartyASafekeepingAccount	Unrecognised or invalid Party A Safekeeping Account
SAFB	PartyBSafekeepingAccount	Unrecognised or Invalid Party B Safekeeping Account.
REDT	RequestedExecutionDateTime	Invalid execution date/time
SEPR	SettlementProcessRejection	Unrecognised or invalid settlement process instructed.
LBDR	LookbackDaysRejection	Number of lookback days not supported.
DCBR	DayCountBasis	Day count basis not supported.
CSAC	CompoundSimpleAccrualCalculationRejection	Compound simple accrual calculation is not supported.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
IESP	InvalidEligibilitySetProfile	This is an unrecognised or invalid Eligibility Set Profile.
IEXT	InvalidExposureType	This is an unrecognised or invalid Exposure Type (used when a proprietary code is sent).
IPBI	InvalidPreferentialBasketIdentification	Unrecognised or invalid Preferential Basket identification.
IRIT	InvalidRateIndexType	Unrecognised or invalid Rate Index Type (used when a proprietary code is sent).
TMAC	TerminationAmountCurrency	Termination amount currency not supported.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
TXAC	TransactionAmountCurrency	Transaction amount currency not supported.
NRGM	NoMatch	More than one instruction match the criteria.
TABC	TransactionAmountBreakdownCurrency	Transaction amount breakdown currency differs from transaction amount currency.
ICTT	InvalidCollateralTransactionType	This is an unrecognised or invalid Collateral Transaction Type.
NRJN	NotFoundRejectionForCancellationModificationOrTermination	Cancellation, modification or termination request has been rejected since the instruction could not be found.

CodeName	Name	Definition
NFCA	NotFoundCorrespondingAllegement	Instruction has been rejected as the corresponding allegement was cancelled.
CTRA	ClosingTransactionAmount	Unrecognised or invalid closing closing amount.

10.1.23.7.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

10.1.23.7.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: Max210Text on page 535

10.1.23.8 ProprietaryReason4

Definition: Proprietary identification of the reason related to a status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		500
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		501

Constraints

• **AdditionalReasonInforrmationRule**

(Rule)

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

10.1.23.8.1 Reason <Rsn>

Presence: [0..1]

Definition: Proprietary identification of the reason related to a status.

Reason <Rsn> contains the following elements (see GenericIdentification30 on page 423 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		424
	Issuer *<Issr>*	[1..1]	Text		424
	SchemeName *<SchmeNm>*	[0..1]	Text		424

10.1.23.8.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the processed instruction.

Datatype: Max210Text on page 535

10.1.24   System Identification

10.1.24.1 ClearingSystemIdentification2Choice

Definition: Choice of a clearing system identifier.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		501
Or}	Proprietary *<Prtry>*	[1..1]	Text		501

10.1.24.1.1 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 515

10.1.24.1.2 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 535

10.2   Message Datatypes

10.2.1   Amount

10.2.1.1 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 504

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.

10.2.1.2 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 505

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.

10.2.1.3 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 505

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.

10.2.1.4 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

10.2.2   CodeSet

10.2.2.1 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

10.2.2.2 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.

10.2.2.3 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.

CodeName	Name	Definition
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

10.2.2.4 BenchmarkCurveName7Code

Definition: Specifies a benchmark curve name.

Type: CodeSet

CodeName	Name	Definition
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
BCOL	CABROVER	Bank of Canada Overnight Lending Rate (CABROVER).
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CORA	CORRA	Canadian Overnight Repo Rate Average (CAONREPO).
CZNA	Czeonia	Czech National Bank Reference Interest Rate
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
ESTR	ESTER	Euro Short Term Rate
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EFFR	FEDL01	Effective Federal Funds Rate (FEDL01).
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.

CodeName	Name	Definition
HKIO	HIBOR	Hong Kong Interbank Offered Rate (HIHD01M).
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
ETIO	JBATIBOR	Euroyen Tokyo Interbank Offered Rate (EUYN03M).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
BJUO	MUTSCALM	Bank of Japan Uncollateralized Overnight Call Rate (MUTSCALM).
NIBO	NIBOR	Norwegian Interbank Offered Rate.
OBFR	OBFR01	Overnight Bank Funding Rate (OBFR01).
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.

CodeName	Name	Definition
RCTR	RBATCTR	RBA Cash Rate Target (RBATCTR).
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TOAR	TONAR	Tokyo overnight weighted average rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.

10.2.2.5 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 Mesage (Set) need to be defined by the relevant user community (SEG.).

Type: CodeSet

Constraints

- **ValidationByTable**

  (Rule)

10.2.2.6 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.

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.

10.2.2.7 CancelledStatusReason17Code

Definition: Specifies the underlying reason for the cancellation of the associated transaction.

Type: CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other (see additional information).
CSUB	CancelledByAgent	Transaction is cancelled by the agent.
CANS	CancelledBySystem	Transaction is cancelled by the system.

10.2.2.8 CollateralEntryType1Code

Definition: Specifies whether the quantity or amount is to be delivered or received.

Type: CodeSet

CodeName	Name	Definition
DELI	Delivered	Financial Instruments or amount are to be delivered out of Party A's account.
RECE	Received	Financial Instruments or amount are to be received in Party A's account.

10.2.2.9 CollateralRole1Code

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

Type: CodeSet

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

10.2.2.10 CollateralStatus1Code

Definition: Provides the status after comparing the total collateral required and the total collateral value of all transactions covered in the message as a code

Type: CodeSet

CodeName	Name	Definition
EXCS	CollateralExcess	Excess of collateral.
DEFI	CollateralShortage	Shortage of collateral.
FLAT	NoExcessCollateral	Collateral covers the exposure and there is no excess.

10.2.2.11 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.

10.2.2.12 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.

10.2.2.13 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.

10.2.2.14 CreditDebit3Code

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.

10.2.2.15 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.

10.2.2.16 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.

10.2.2.17 DeliveryReceiptType2Code

Definition: Specifies how the transaction is to be settled.

Type: CodeSet

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.

CodeName	Name	Definition
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

10.2.2.18 EventFrequency12Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
ADHO	Adhoc	Event takes place as necessary.
YEAR	Annual	Event takes place every year or once a year.
DAIL	Daily	Event takes place every day.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
INDA	IntraDay	Event takes place several times a day.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
TWMN	TwiceAMonth	Event takes place two times a month.
WEEK	Weekly	Event takes place once a week.
ONDE	OnDemand	Event takes place on demand.

10.2.2.19 EventFrequency7Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.

CodeName	Name	Definition
SEMI	SemiAnnual	Event takes place every six months or two times a year.
QUTR	Quarterly	Event takes place every three months or four times a year.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
TWMN	TwiceAMonth	Event takes place two times a month.
OVNG	Overnight	Event takes place overnight.
ONDE	OnDemand	Event takes place on demand.

10.2.2.20 ExecutionStatus1Code

Definition: Provides the status after comparing the total collateral required and the total collateral value of all transactions covered in the message as a code.

Type: CodeSet

CodeName	Name	Definition
INTD	Initiated	Transaction which has been initiated and has not yet closed.
PINT	PendingInitiation	Pending Initiation.

10.2.2.21 ExposureType14Code

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 Governement 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

CodeName	Name	Definition
		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.
MGLD	MarginLending	Margin lending transaction.

10.2.2.22 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

10.2.2.23 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

10.2.2.24 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

10.2.2.25 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

10.2.2.26 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

10.2.2.27 FinancialInstrumentRemoval1Code

Definition: Specifies the removal process.

Type: CodeSet

CodeName	Name	Definition
EXTN	Extension	Removal period for the financial instrument from the collateral pool must be extended.
REMO	Removal	Financial instrument must be removed from the collateral pool.
TERM	Termination	Financial instrument removal is termintated.

10.2.2.28 FrequencyRateFixing1Code

Definition: Defines the frequency rate fixing.

Type: CodeSet

CodeName	Name	Definition
NONE	None	No update of the rate for the duration of the trade.
OVNG	Overnight	Daily fixing according to the tenor of the index.
PRDC	Periodic	Periodic fixing of the rate in line with (according to) the Tenor of the rate.

10.2.2.29 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

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

CodeName	Name	Definition
		period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the 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

CodeName	Name	Definition
		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.

10.2.2.30 InterestRateIndexTenor2Code

Definition: Specifies the tenor of the interest rate index (when the interest rate is paid out).

Type: CodeSet

CodeName	Name	Definition
INDA	IntraDay	Tenor is IntraDay.
MNTH	Month1	Tenor is 1 month.
YEAR	Month12	Tenor is 12 months.
TOMN	Month2	Tenor is 2 months.
QUTR	Month3	Tenor is 3 months.
FOMN	Month4	Tenor is 4 months.
SEMI	Month6	Tenor is 6 months.
OVNG	Overnight	Tenor is overnght.
WEEK	Week1	Tenor is 1 week.
TOWK	Week2	Tenor is 2 weeks.

10.2.2.31 MarketType2Code

Definition: Specifies the type of market in which transactions take place, for example, primary.

Type: CodeSet

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

10.2.2.32 MarketType4Code

Definition: Specifies the type of place where a trade was executed, a price was sourced from, an instrument is listed.

Type: CodeSet

CodeName	Name	Definition
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

10.2.2.33 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).

10.2.2.34 NoReasonCode

Definition: Specifies that there is no reason available.

Type: CodeSet

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

10.2.2.35 OptionType1Code

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

Type: CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

10.2.2.36 PendingReason17Code

Definition: Specifies the reason why the transaction or the instruction has a pending status.

Type: CodeSet

CodeName	Name	Definition
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.

10.2.2.37 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.

10.2.2.38 PriceValueType1Code

Definition: Specifies a type of value of the price.

Type: CodeSet

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

10.2.2.39 ReceiveDelivery1Code

Definition: Specifies whether the settlement transaction is a delivery or receipt.

Type: CodeSet

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

10.2.2.40 RejectionReason62Code

Definition: Specifies the reason why the transaction or in the instruction has a rejected status.

Type: CodeSet

CodeName	Name	Definition
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
CCIX	ClientCollateralInstructionIdentification	Unrecognised or invalid client collateral instruction identification.
CCTI	ClientCollateralTransactionIdentification	Unrecognised or invalid Client Collateral Transaction Identification.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
PTYA	InvalidPartyA	Unrecognised or Invalid Party A.
PTYB	InvalidPartyB	Unrecognised or Invalid Party B
ITPA	InvalidTripartyAgent	Unrecognised or Invalid Triparty Agent
LATE	MarketDeadlineMissed	Received after market deadline.
SAFA	PartyASafekeepingAccount	Unrecognised or invalid Party A Safekeeping Account
SAFB	PartyBSafekeepingAccount	Unrecognised or Invalid Party B Safekeeping Account.
REDT	RequestedExecutionDateTime	Invalid execution date/time
SEPR	SettlementProcessRejection	Unrecognised or invalid settlement process instructed.
LBDR	LookbackDaysRejection	Number of lookback days not supported.
DCBR	DayCountBasis	Day count basis not supported.
CSAC	CompoundSimpleAccrualCalculationRejection	Compound simple accrual calculation is not supported.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
IESP	InvalidEligibilitySetProfile	This is an unrecognised or invalid Eligibility Set Profile.
IEXT	InvalidExposureType	This is an unrecognised or invalid Exposure Type (used when a proprietary code is sent).
IPBI	InvalidPreferentialBasketIdentification	Unrecognised or invalid Preferential Basket identification.
IRIT	InvalidRateIndexType	Unrecognised or invalid Rate Index Type (used when a proprietary code is sent).

CodeName	Name	Definition
TMAC	TerminationAmountCurrency	Termination amount currency not supported.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
TXAC	TransactionAmountCurrency	Transaction amount currency not supported.
NRGM	NoMatch	More than one instruction match the criteria.
TABC	TransactionAmountBreakdownCurrency	Transaction amount breakdown currency differs from transaction amount currency.
ICTT	InvalidCollateralTransactionType	This is an unrecognised or invalid Collateral Transaction Type.
NRJN	NotFoundRejectionForCancellationModificationOrTermination	Cancellation, modification or termination request has been rejected since the instruction could not be found.
NFCA	NotFoundCorrespondingAllegement	Instruction has been rejected as the corresponding allegement was cancelled.
CTRA	ClosingTransactionAmount	Unrecognised or invalid closing closing amount.

10.2.2.41 RejectionReason63Code

Definition: Specifies the reason why a cancellation request has a rejected status.

Type: CodeSet

CodeName	Name	Definition
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
CCIX	ClientCollateralInstructionIdentification	Unrecognised or invalid client collateral instruction identification.
CCTI	ClientCollateralTransactionIdentification	Unrecognised or invalid Client Collateral Transaction Identification.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
PTYA	InvalidPartyA	Unrecognised or Invalid Party A.
PTYB	InvalidPartyB	Unrecognised or Invalid Party B
LATE	MarketDeadlineMissed	Received after market deadline.
ITPA	InvalidTripartyAgent	Unrecognised or Invalid Triparty Agent
SAFA	PartyASafekeepingAccount	Unrecognised or invalid Party A Safekeeping Account
SAFB	PartyBSafekeepingAccount	Unrecognised or Invalid Party B Safekeeping Account.
REDT	RequestedExecutionDateTime	Invalid execution date/time

CodeName	Name	Definition
DCAN	RejectedSinceAlreadyCancelled	Cancellation request was rejected since the instruction has already been cancelled.
DPRG	RejectedSinceInProgress	Cancellation request has been rejected because the instruction process is in progress or has been processed.
RSET	RejectedSinceAlreadySettled	Cancellation request was rejected because the instruction was already settled.
RREP	RejectedSinceRepoEnded	Cancellation request was rejected because the repurchase was cancelled.
NRJN	NotFoundRejectionForCancellationModificationOrTermination	Cancellation, modification or termination request has been rejected since the instruction could not be found.

10.2.2.42 RepoTerminationOption1Code

Definition: Indicates the termination option for a repurchase agreement.

Type: CodeSet

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
ETSB	Extendable	Extendable termination option.

10.2.2.43 ResponseStatus2Code

Definition: Specifies the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

Type: CodeSet

CodeName	Name	Definition
CONF	Confirmed	Collateral giver instruction details are confirmed.
DKNY	NotRecognised	Collateral giver instruction details are not recognised.

10.2.2.44 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.

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.

10.2.2.45 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.

10.2.2.46 SecuritiesSettlementStatus3Code

Definition: Provides the status of settlement of an instruction expressed as a code.

Type: CodeSet

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
SETT	Settled	Full settlement.

10.2.2.47 StatementBasis3Code

Definition: Specifies the basis on which the statement is prepared expressed as a code.

Type: CodeSet

CodeName	Name	Definition
EOSP	EndOfSettlementPositions	Mark-to-Market report sent after settlement. All transactions which have been initiated.
FUTM	FutureMarkToMarket	Mark-to-market report taking into account collateral management actions which are still pending initiation and initiated transactions.

10.2.2.48 StatementStatusType1Code

Definition: Specifies whether the report includes pending or settled transactions.

Type: CodeSet

Format

length   4

CodeName	Name	Definition
CONF	Confirmed	Transactions reported are confirmed.
PEND	Pending	Instructions or transactions reported are pending.

10.2.2.49 StatementUpdateType1Code

Definition: Specifies the nature of a statement update, for example, it is a complete statement.

Type: CodeSet

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

10.2.2.50 TradingCapacity7Code

Definition: Specifies the role of a trading party in a transaction.

Type: CodeSet

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

10.2.2.51 TypeOfIdentification1Code

Definition: Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

Type: CodeSet

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

10.2.2.52 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)

10.2.2.53 UnmatchedReason15Code

Definition: Specifies the reason why the instruction has an unmatched status.

Type: CodeSet

CodeName	Name	Definition
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
DCBS	DayCountBasis	Day Count Basis does not match.
TMOP	TerminationOption	Termination Option does not match.
OPTP	OptionType	Option Type does not match.
OFRF	OvernightFrequencyRateFixing	Overnight Frequency Rate Fixing does not match.
SPRD	Spread	Spread does not match.
RITP	RateIndexType	Rate Index Type does not match.
RATE	Rate	Rate does not match.
TMCY	TerminationCurrency	Termination Currency does not match
TXCY	TransactionCurrency	Transaction Currency does not match.
TXAM	TransactionAmount	Transaction amount does not match.
MNTP	MinimumNoticePeriod	Minimum Notice Period does not match
EGSP	EligibilitySetProfile	The Eligibility Set Profile does not match.
EXPO	Exposure	The exposure type does not match.
DTRD	TradeDate	Trade date does not match.
REDT	RequestedExecutionDateTime	Requested Execution Date Time does not match.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
TFRT	TransferTitle	Transfer Title Indicator does not match.
TERM	ClosingDateTime	Closing date/time does not match.
INPD	InterestPaymentDelay	Number of days after the accrual payment is due does not match.
PYFQ	PaymentFrequency	The computation method of (accrued) interest does not match.
CSAC	CompoundSimpleAccrualCalculation	Compound simple accrual calculation indicator doe not match.
LBKD	LookbackDays	Lookback days does not match.
CRYD	CrystallisationDate	Crystallisation date does not match.
TENO	Tenor	Tenor of the interest rate index does not match.

CodeName	Name	Definition
SEPR	SettlementProcess	Settlement process in which the collateral will be settled does not match.

10.2.3 Date

10.2.3.1 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

10.2.4 DateTime

10.2.4.1 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

10.2.5 IdentifierSet

10.2.5.1 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.

10.2.5.2 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.

10.2.5.3 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.

10.2.5.4 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}

10.2.5.5 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}

10.2.5.6 MICIdentifier

Definition: Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

Type: IdentifierSet

Identification scheme: SWIFT; MICIdentifier

Format

pattern	[A-Z0-9]{4,4}

10.2.6 Indicator

10.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

10.2.6.2 YesNoIndicator

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

Type: Indicator

Meaning When True: Yes

Meaning When False: No

10.2.7 Quantity

10.2.7.1 DecimalNumber

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

Type: Quantity

Format

totalDigits	18
fractionDigits	17

10.2.7.2 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

10.2.7.3 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

10.2.8 Rate

10.2.8.1 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

10.2.8.2 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

10.2.9 Text

10.2.9.1 Exact3NumericText

Definition: Specifies a numeric string with an exact length of 3 digits.

Type: Text

Format

pattern	[0-9]{3}

10.2.9.2 Exact4AlphaNumericText

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

Type: Text

Format

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

10.2.9.3 Exact5NumericText

Definition: Specifies a numeric string with an exact length of 5 digits.

Type: Text

Format

pattern	[0-9]{5}

10.2.9.4 ISO20022MessageIdentificationText

Definition: ISO 20022 Message identifier of an MX message.

Type: Text

Format

pattern	[a-z]{4}\.[0-9]{3}\.[0-9]{3}\.[0-9]{2}

10.2.9.5 Max10Text

Definition: Specifies a character string with a maximum length of 10 characters.

Type: Text

Format

minLength	1
maxLength	10

10.2.9.6 Max128Text

Definition: Specifies a character string with a maximum length of 128 characters.

Type: Text

Format

minLength	1
maxLength	128

10.2.9.7 Max140Text

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

Type: Text

Format

minLength	1
maxLength	140

10.2.9.8 Max16Text

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

Type: Text

Format

minLength	1

maxLength	16

10.2.9.9 Max2048Text

Definition: Specifies a character string with a maximum length of 2048 characters.

Type: Text

Format

minLength	1
maxLength	2048

10.2.9.10 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

10.2.9.11 Max34Text

Definition: Specifies a character string with a maximum length of 34 characters.

Type: Text

Format

minLength	1
maxLength	34

10.2.9.12 Max350Text

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

Type: Text

Format

minLength	1
maxLength	350

10.2.9.13 Max35Text

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

Type: Text

Format

minLength	1

maxLength	35

10.2.9.14 Max3NumericText

Definition: Specifies a numeric string with a maximum length of 3 digits.

Type: Text

Format

pattern	[0-9]{1,3}

10.2.9.15 Max4Text

Definition: Specifies a character string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4

10.2.9.16 Max52Text

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

Type: Text

Format

minLength	1
maxLength	52

10.2.9.17 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}

10.2.9.18 Max70Text

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

Type: Text

Format

minLength	1
maxLength	70

10.2.9.19 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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